Resnick

Heavy-Tail Phenomena

Probabilistic and Statistical Modeling

Unique text devoted to heavy-tails

The treatment of heavy tails is largely dimensionless

The text gives attention to both probability modeling and statistical methods for fitting models. Most other books focus on one or the other but not both

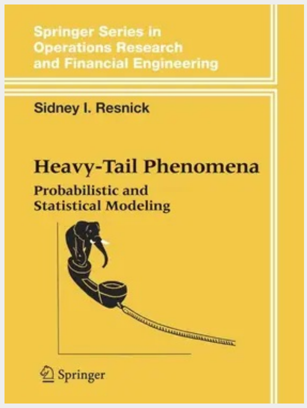
The book emphasizes the broad applicability of heavy-tails to the fields of finance (e.g., value-at- risk), data networks, insurance

The presentation is clear, efficient and coherent and, balances theory and data analysis to show the applicability and limitations of certain methods

Several chapters examine in detail the mathematical properties of the methodologies as well as their implementation in the Splus or R statistical languages

The exposition is driven by numerous examples and exercises

This comprehensive text gives an interesting and useful blend of the mathematical, probabilistic and statistical tools used in heavy-tail analysis. It is uniquely devoted to heavy-tails and emphasizes both probability modeling and statistical methods for fitting models.Prerequisites for the reader include a prior course in stochastic processes and probability, some statistical background, some familiarity with time series analysis, and ability to use a statistics package. This work will serve second-year graduate students and researchers in the areas of applied mathematics, statistics, operations research, electrical engineering, and economics.



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