

THE CRM APPLIED MATHEMATICAL AND PHYSICS (CAMP) SEMINARS



CENTRE DE RECERCA MATEMÀTICA

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Statistical models for tails and applications

Abstract:

The main object in analyzing the extreme values, from a statistical point of view, are the left truncated distributions or the distributions above thresholds (which are known as tails).

Generally, the tails do reference to what can happen once in thousand times, it is in contrast with the usual statistical who is more dedicated to what happen once in 20 or 100 times.

Date: September 22, 2014

Place: Room C1/028

Time: 12:00

