

# COMPG001: Financial Data and Statistics

View Online



1.  
Casella G, Berger RL. Statistical Inference. 2nd ed. Thomson Learning; 2002.
  
2.  
Bouchaud JP, Potters M. Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management. Second edition. Cambridge University Press; 2003.  
<http://dx.doi.org/10.1017/CBO9780511753893>
  
3.  
Lehmann EL, Romano JP. Testing Statistical Hypotheses. Vol Springer texts in statistics. 3rd ed. Springer; 2005.
  
4.  
Coles S. An Introduction to Statistical Modeling of Extreme Values. Vol Springer series in statistics. Springer; 2001.
  
5.  
E. J. Gumbel. Statistics of Extremes. Dover Publications