

COMPG001: Financial Data and Statistics

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@book{Bouchaud_Potters_2003, address={Cambridge}, edition={Second edition}, title={Theory of financial risk and derivative pricing: from statistical physics to risk management}, url={http://dx.doi.org/10.1017/CBO9780511753893}, publisher={Cambridge University Press}, author={Bouchaud, Jean-Philippe and Potters, Marc}, year={2003} }

@book{Casella_Berger_2002, address={Pacific Grove, CA}, edition={2nd ed}, title={Statistical inference}, publisher={Thomson Learning}, author={Casella, George and Berger, Roger L.}, year={2002} }

@book{Coles_2001, address={London}, title={An introduction to statistical modeling of extreme values}, volume={Springer series in statistics}, publisher={Springer}, author={Coles, Stuart}, year={2001} }

@book{E. J. Gumbel, title={Statistics of Extremes}, publisher={Dover Publications}, author={E. J. Gumbel} }

@book{Lehmann_Romano_2005, address={New York}, edition={3rd ed}, title={Testing statistical hypotheses}, volume={Springer texts in statistics}, publisher={Springer}, author={Lehmann, E. L. and Romano, Joseph P.}, year={2005} }