

COMPG001: Financial Data and Statistics

View Online



Bouchaud, Jean-Philippe, and Marc Potters. 2003. Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management. Second edition. Cambridge: Cambridge University Press. <http://dx.doi.org/10.1017/CBO9780511753893>.

Casella, George, and Roger L. Berger. 2002. Statistical Inference. 2nd ed. Pacific Grove, CA: Thomson Learning.

Coles, Stuart. 2001. An Introduction to Statistical Modeling of Extreme Values. Vol. Springer series in statistics. London: Springer.

E. J. Gumbel. n.d. Statistics of Extremes. Dover Publications.

Lehmann, E. L., and Joseph P. Romano. 2005. Testing Statistical Hypotheses. 3rd ed. Vol. Springer texts in statistics. New York: Springer.