COMPG001: Financial Data and Statistics



[1]

G. Casella and R. L. Berger, Statistical inference, 2nd ed. Pacific Grove, CA: Thomson Learning, 2002.

[2]

J.-P. Bouchaud and M. Potters, Theory of financial risk and derivative pricing: from statistical physics to risk management, Second edition. Cambridge: Cambridge University Press, 2003 [Online]. Available: http://dx.doi.org/10.1017/CBO9780511753893

[3]

E. L. Lehmann and J. P. Romano, Testing statistical hypotheses, 3rd ed., vol. Springer texts in statistics. New York: Springer, 2005.

[4]

S. Coles, An introduction to statistical modeling of extreme values, vol. Springer series in statistics. London: Springer, 2001.

[5]

E. J. Gumbel, Statistics of Extremes. Dover Publications.