## COMPG001: Financial Data and Statistics



Bouchaud, Jean-Philippe, and Marc Potters, Theory of Financial Risk and Derivative Pricing: From Statistical Physics to Risk Management, Second edition (Cambridge: Cambridge University Press, 2003) <a href="http://dx.doi.org/10.1017/CB09780511753893">http://dx.doi.org/10.1017/CB09780511753893</a>>

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

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

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

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