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. Web. http://dx.doi.org/10.1017/CB09780511753893>.

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

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

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

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