

COMPG001: Financial Data and Statistics

View Online



-
1.
Casella, G. & Berger, R. L. Statistical inference. (Thomson Learning, 2002).

 2.
Bouchaud, J.-P. & Potters, M. Theory of financial risk and derivative pricing: from statistical physics to risk management. (Cambridge University Press, 2003).

 3.
Lehmann, E. L. & Romano, J. P. Testing statistical hypotheses. vol. Springer texts in statistics (Springer, 2005).

 4.
Coles, S. An introduction to statistical modeling of extreme values. vol. Springer series in statistics (Springer, 2001).

 5.
E. J. Gumbel. Statistics of Extremes. (Dover Publications).