

# COMPG001: Financial Data and Statistics

View Online



1.  
Casella, G., Berger, R.L.: Statistical inference. Thomson Learning, Pacific Grove, CA (2002).
2.  
Bouchaud, J.-P., Potters, M.: Theory of financial risk and derivative pricing: from statistical physics to risk management. Cambridge University Press, Cambridge (2003).
3.  
Lehmann, E.L., Romano, J.P.: Testing statistical hypotheses. Springer, New York (2005).
4.  
Coles, S.: An introduction to statistical modeling of extreme values. Springer, London (2001).
5.  
E. J. Gumbel: Statistics of Extremes. Dover Publications.