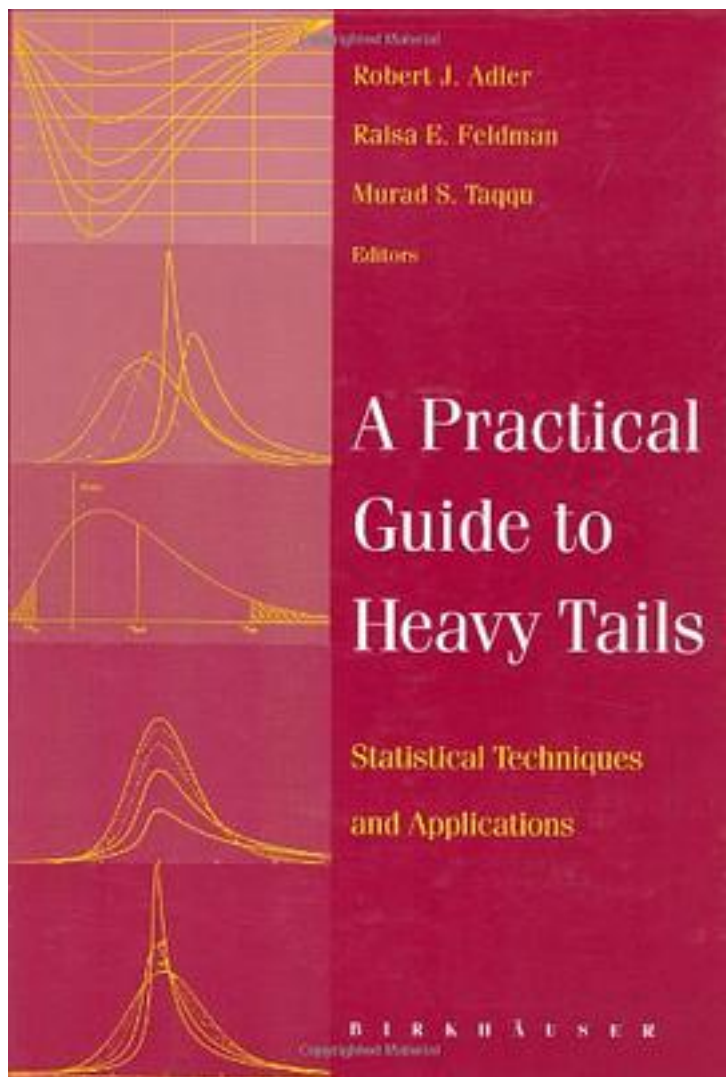


A Practical Guide to Heavy Tails



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Aimed at the general practitioner, A Practical Guide to Heavy Tails is a unique collection of essays that is concerned primarily with a large number of techniques and approaches for data analysis. The expository papers, all by distinguished experts, are intended for a wide audience from different disciplines. Thus, the papers run the gamut of applications of heavy-tailed modeling, e.g., telecommunications, the Web, insurance, finance. Along with specific applications are several papers devoted to time series analysis, regression, classical signal/noise detection problems, and the general structure of stable processes, viewed from a modeling standpoint.

作者介绍:

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标签

统计学

评论

An old literature survey, better not be used as an introductory reader.

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书评

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