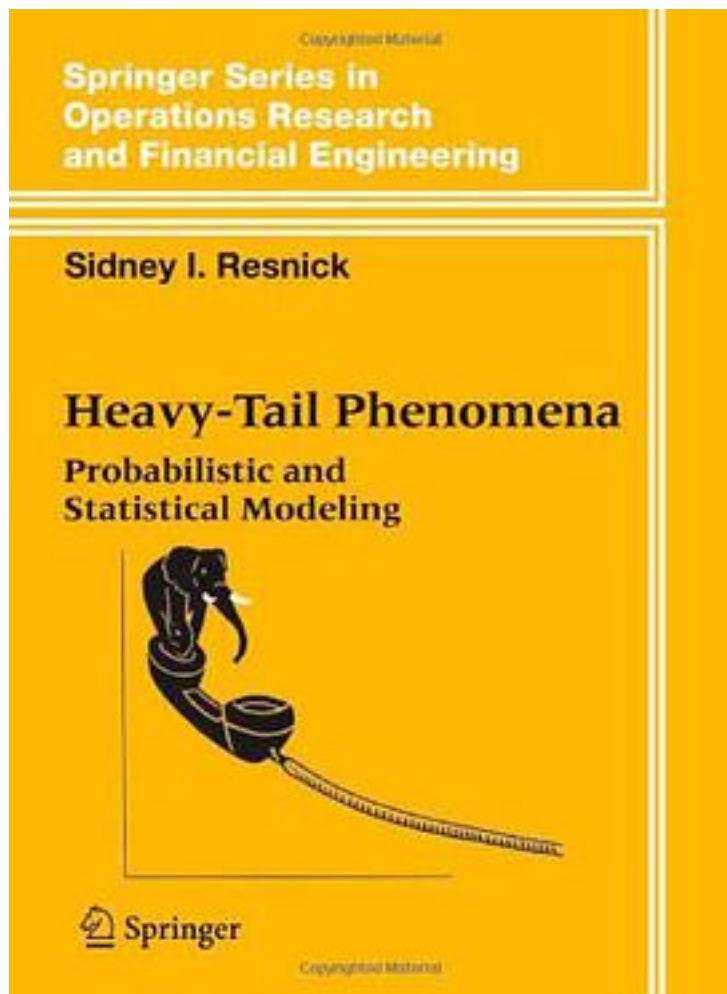


Heavy-Tail Phenomena



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This comprehensive text gives an interesting and useful blend of the mathematical, probabilistic and statistical tools used in heavy-tail analysis. It is uniquely devoted to

heavy-tails and emphasizes both probability modeling and statistical methods for fitting models. Prerequisites for the reader include a prior course in stochastic processes and probability, some statistical background, some familiarity with time series analysis, and ability to use a statistics package. This work will serve second-year graduate students and researchers in the areas of applied mathematics, statistics, operations research, electrical engineering, and economics.

作者介绍:

目录:

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标签

数据分析

评论

heavy tail, long tail

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