



**Extreme Events in Finance: A Handbook of
Extreme Value Theory and its Applications (Wiley
Handbooks in Financial Engineering and
Econometrics)**

Francois Longin

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A guide to the growing importance of extreme value risk theory, methods, and applications in the financial sector

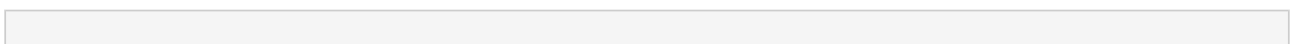
Presenting a uniquely accessible guide, *Extreme Events in Finance: A Handbook of Extreme Value Theory and Its Applications* features a combination of the theory, methods, and applications of extreme value theory (EVT) in finance and a practical understanding of market behavior including both ordinary and extraordinary conditions.

Beginning with a fascinating history of EVT's and financial modeling, the handbook introduces the historical implications that resulted in the applications and then clearly examines the fundamental results of EVT in finance. After dealing with these theoretical results, the handbook focuses on the EVT methods critical for data analysis. Finally, the handbook features the practical applications and techniques and how these can be implemented in financial markets. *Extreme Events in Finance: A Handbook of Extreme Value Theory and Its Applications* includes:

- Over 40 contributions from international experts in the areas of finance, statistics, economics, business, insurance, and risk management
- Topical discussions on univariate and multivariate case extremes as well as regulation in financial markets
- Extensive references in order to provide readers with resources for further study
- Discussions on using R packages to compute the value of risk and related quantities

The book is a valuable reference for practitioners in financial markets such as financial institutions, investment funds, and corporate treasuries, financial engineers, quantitative analysts, regulators, risk managers, large-scale consultancy groups, and insurers. *Extreme Events in Finance: A Handbook of Extreme Value Theory and Its Applications* is also a useful textbook for postgraduate courses on the methodology of EVT's in finance.

François Longin, PhD, is Professor in the Department of Finance at ESSEC Business School, France. He has been working on the applications of extreme value theory to financial markets for many years, and his research has been applied by financial institutions in the risk management area including market, credit, and operational risks. His research works can be found in scientific journals such as *The Journal of Finance*. Dr. Longin is currently a financial consultant with expertise covering risk management for financial institutions and portfolio management for asset management firms.



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