Extreme Value Distributions Theory And Applications

Extreme Value DistributionsValue Distribution TheoryValue Distribution TheoryValue Distribution TheoryValue Distribution Theory and Related TopicsValue Distribution Theory for Meromorphic MapsExtreme Value TheoryExtreme Value DistributionsValue Distribution TheoryValue Distribution TheorySome Theorems on Value Distributions of Meromorphic FunctionsValue Distribution TheoryValue and DistributionThe Theory of Distribution and ConsumptionExtreme Value Theory and ApplicationsThe Journal of Political EconomyExtreme Value Distribution: Theory, Methodsand ApplicationsA Study of Value Distribution, Zero Sets, Inequalities, and Coefficient Conditions for Analytic Functions with Slow Growth and Lacunary Series with Hadamard GapsThe Distribution of WealthValue-distribution Theory Samuel Kotz L. Sario Yang Lo I. Laine Grigor A. Barsegian Wilhelm Stoll Laurens de Haan Mohammad Ahsanullah Le Yang Edwardine Michele Schmid I. Laine Charles William Macfarlane Thomas Lloyd (of London.) Janos Galambos N. Balakrishnan Peter Tien-Yu Chern John Rogers Commons Robert O. Kujala

this important book provides an up to date comprehensive and down to earth survey of the theory and practice of extreme value distributions one of the most prominent success stories of modern applied probability and statistics originated by e j gumbel in the early forties as a tool for predicting floods extreme value distributions evolved during the last 50 years into a coherent theory with applications in practically all fields of human endeavor where maximal or minimal values the so called extremes are of relevance the book is of usefulness both for a beginner with a limited probabilistic background and to expert in the field a

the purpose of this research monograph is to build up a modern value distribution theory for complex analytic mappings between abstract riemann surfaces all results presented herein are new in that apart from the classical background material in the last chapter there is no over lapping with any existing monograph on merom orphic functions broadly speaking the division of the book is as follows the introduction and chapters i to iii deal mainly with the theory of mappings of arbitrary riemann surfaces as developed by the first named author chapter iv due to nakai is devoted to meromorphic functions on parabolic surfaces chapter v contains matsumoto s results on picard sets chapter vi pre dominantly due to the second named author presents the so called nonintegrated forms of the main theorems and includes some joint work by both authors for a complete list of writers whose results have been discussed we refer to the author index

it is well known that solving certain theoretical or practical problems often depends on exploring the behavior of the roots of an equation such as 1 j z a where j z is an entire or meromorphic function and a is a complex value it is especially important to investigate the number n r j a of the roots of 1 and their distribution in a disk izl r each root being counted with its multiplicity it was the research on such topics that raised the curtain on the theory of value distribution of entire or meromorphic functions in the last century the famous mathematician e picard obtained the pathbreaking result any non constant entire function j z must take every finite complex value infinitely many times with at most one excep tion later e borel by introducing the concept of the order of an entire function gave the above result a more precise formulation as follows an entire function j z of order a 0 a

the nevanlinna theory of value distribution of meromorphic functions one of the milestones of complex analysis during the last century was c ated to extend the classical results concerning the distribution of of entire functions to the more general setting of meromorphic functions later on a similar reasoning has been applied to algebroid functions subharmonic functions and meromorphic functions on riemann surfaces as well as to alytic functions of several complex variables holomorphic and meromorphic mappings and to the theory of minimal surfaces moreover several appli tions of the theory have been exploited including complex differential and functional equations complex dynamics and diophantine equations the main emphasis of this collection is to direct attention to a number of recently developed novel ideas and generalizations that relate to the velopment of value distribution theory and its applications in particular we mean a recent theory that replaces the conventional consideration of counting within a disc by an analysis of their geometric locations another such example is presented by the generalizations of the second main theorem to higher dimensional cases by using the jet theory moreover s ilar ideas apparently may be applied to several related areas as well such as to partial differential equations and to differential geometry indeed most of these applications go back to the problem of analyzing zeros of certain complex or real functions meaning in fact to investigate level sets or level surfaces

value distribution theory studies the behavior of mermorphic maps let f m n be a merom orphic map between complex manifolds a target family ci ea1aea of analytic

subsets ea of n is given where a is a connected compact complex manifold the behavior of the inverse 1 family ci f e laea is investigated a substantial theory has been a created by many contributors usually the targets ea stay fixed however we can consider a finite set ij of meromorphic maps g m a and study the incidence f z e eg z for z e m and some g e ij here we investigate this situation m is a parabolic manifold of dimension m and n lp n is the n dimensional projective space the family of hyperplanes in lp n is the target family parameterized by the dual projective space lp we obtain a nevanlinna theory consisting of several n first main theorems second main theorems and defect relations and extend recent work by b shiffman and by s mori we use the ahlfors weyl theory modified by the curvature method of cowen and griffiths the introduction consists of two parts in part a we sketch the theory for fixed targets to provide background for those who are familar with complex analysis but are not acquainted with value distribution theory

focuses on theoretical results along with applications all the main topics covering the heart of the subject are introduced to the reader in a systematic fashion concentration is on the probabilistic and statistical aspects of extreme values excellent introduction to extreme value theory at the graduate level requiring only some mathematical maturity

the aim of the book is to give a through account of the basic theory of extreme value distributions the book cover a wide range of materials available to date the central ideas and results of extreme value distributions are presented the book rwill be useful o applied statisticians as well statisticians interrested to work in the area of extremen value distributions vmonograph presents the central ideas and results of extreme value distributions the monograph gives self contained of theory and applications of extreme value distributions

the contributions in this volume represent a selection of the papers presented at the conference on extreme value theory and applications held in gaithersburg maryland in 1993 recent rapid advancement in the theory of extremes in the statistical inference of extreme related problems and the ever increasing acceptance of the theory in applications brought together the leading experts in the fields of model building statistics engineering and business whose authoritative presentations on these matters are published in this volume a variety of engineering applications are covered strength due to fatigue failure bundle strength of fibre longest living humans concomitants of extremes such as characteristics of offspring of the present generation long run asset risk reinsurance high winds and other applications the theoreticians address model building and the newest results of statistical inference including bayesian methods this is the first such mix of the theory and applications of extremes to be published for statisticians mathematicians engineers and business professionals with a basic knowledge of probability and statistics

deals with research and scholarship in economic theory presents analytical interpretive and empirical studies in the areas of monetary theory fiscal policy labor economics planning and development micro and macroeconomic theory international trade and finance and industrial organization also covers interdisciplinary fields such as history of economic thought and social economics

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