

Extreme Value dandelion.com

© 2008 AGI-Information Management Consultants
May be used for personal purposes only or by
libraries associated to dandelion.com network.

Distributions

Theory and Applications

Samuel Kotz

Department of Engineering Management and Systems Engineering
The George Washington University, Washington DC, USA

Saralees Nadarajah

School of Mathematical Sciences, The University of Nottingham, UK



Imperial College Press

Contents

<i>Preface</i>	v
Chapter 1 Univariate Extreme Value Distributions	1
Chapter 2 Generalized Extreme Value Distributions	61
Chapter 3 Multivariate Extreme Value Distributions	95
Bibliography	153
Index on Applications	181
Subject Index	183