



Computational Statistical Methods and Extreme Value Theory

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Message from the Guest Editor

In the last decades, computers' power has increased exponentially and has allowed the rise of new and more complex computationally intensive statistical methods. Among these, we may mention, for example, computational algorithms, computational Bayesian methods, data mining, high-dimensional data analysis, machine learning, Monte Carlo simulation, multivariate data analysis, resampling, statistical learning, and stochastic optimization.

Another subject that has gained considerable importance in the past few decades is the Extreme Value Theory. This discipline provides the adequate methodology for the prediction of extreme and rare events, that is, events that occur irregularly with a small probability. We can find applications of the Extreme Value Theory in several fields, such as biostatistics, engineering, finance, geology, hydrology, insurance, meteorology, and public health.

The purpose of this Special Issue is to provide a collection of articles that reflect the latest developments in the fields of Computational Statistical Methods and Extreme Value Theory. Papers providing new methodologies and applications regarding the aforementioned topics are welcome.





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Message from the Editor-in-Chief

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