



Extreme Value Theory

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Message from the Guest Editors

Dear colleagues,

Extreme value theory (EVT) has become a powerful tool in the last few years to analyze the statistical properties of dynamical systems, even under random perturbations. Its connection with quantitative recurrence properties of systems has propelled this subject to become an established area of interest. On the other hand, dynamical systems theory has enriched EVT by allowing it to obtain new and rigorous results, for instance, to study point processes, nonstationary systems, statistics of records, etc. These latter achievements have allowed new applications in different areas, such as physics, biology, and finance.

- extreme events
- point processes
- recurrence
- clustering
- extremal index
- tail index
- dimension





entropy



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Message from the Editor-in-Chief

The concept of entropy is traditionally a quantity in physics that has to do with temperature. However, it is now clear that entropy is deeply related to information theory and the process of inference. As such, entropic techniques have found broad application in the sciences.

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