

## EXTREMES AND RELATED PROPERTIES OF RANDOM SEQUENCES AND PROCESSES%0A

Download PDF Ebook and Read OnlineExtremes And Related Properties Of Random Sequences And Processes%0A. Get **Extremes And Related Properties Of Random Sequences And Processes%0A** **Extremes and Related Properties of Random Sequences and** Classical Extreme Value Theory-the asymptotic distributional theory for maxima of independent, identically distributed random variables-may be regarded as roughly half a century old, even though its roots reach further back into mathematical antiquity.

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The early activity proceeded in two directions-the extension of general theory to certain dependent sequences (e.g., Watson and Loynes), and the beginning of a detailed theory for stationary sequences (Berman) and continuous parameter processes (Cramer) in the normal case. In recent years both lines of development have been actively pursued.

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