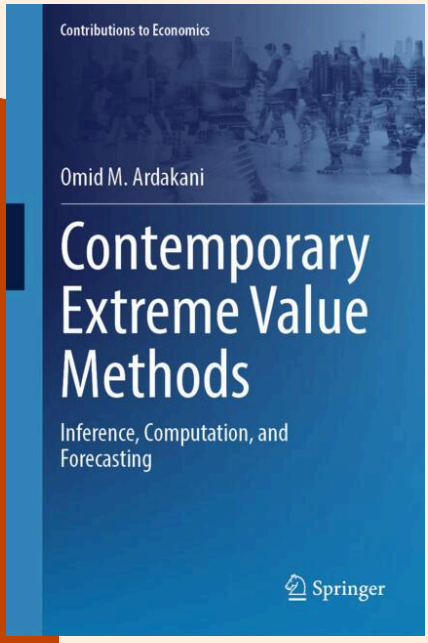
SPRINGER NATURE

Springer

Omid M. Ardakani

Contemporary Extreme Value Methods

Inference, Computation, and Forecasting



©2026

This book offers a guide to modern extreme value methods, integrating EVT with Bayesian, machine-learning and quantum approaches for high-dimensional risk.

- Integrates modern computation tools (e.g., Bayesian nonparametrics) absent in classic extreme value theory (EVT) methods
- Addresses high-dimensional, nonstationary settings and real-world applications such as pandemic-era case studies
- Introduces tools like entropic risk measures and dynamic EVT models for evolving extremes, tailored to systemic risks

Part of the book series:
Contributions to Economics

Available here

link.springer.com/book/9783032249142

Get 20% off with this code:
SPRAUT

Please note that promotional coupons are only valid for English-language Springer, Apress, and Palgrave Macmillan books & eBooks and are redeemable on link.springer.com only. Titles affected by fixed book price laws, forthcoming titles and titles temporarily not available on Springer Nature Link are excluded from promotions, as are reference works, handbooks, encyclopedias, subscriptions, or bulk purchases. The currency in which your order will be invoiced depends on the billing address associated with the payment method used, not necessarily your home currency. Regional VAT/tax may apply. Promotional prices may change due to exchange rates. Promotions are valid for individual customers only. Booksellers, book distributors, and institutions such as libraries and corporations please visit springernature.com/contact-us. Promotions do not work in combination with other discounts or gift cards.