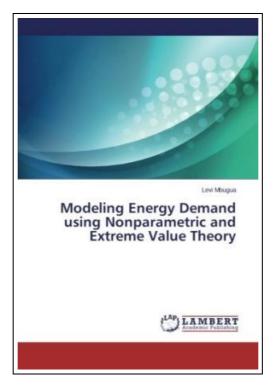
Modeling Energy Demand using Nonparametric and Extreme Value Theory



Filesize: 4.64 MB

Reviews

A very amazing publication with perfect and lucid information. We have read through and that i am certain that i will planning to study once more yet again in the future. You will not really feel monotony at anytime of the time (that's what catalogues are for about should you question me).

(Matilda Hoeger V)

MODELING ENERGY DEMAND USING NONPARAMETRIC AND EXTREME VALUE THEORY



Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Modeling demand and price data using nonparametric methods and extreme value theory provides an up-to-date picture on how extreme events can be modeled. In this book, kernel smoothing based conditional quantile approach, a nonparametric procedure is used to model volatile demand data. Nevertheless, quantile regression procedures work well in non extreme parts of a given data but poorly on extreme levels. This book applies the threshold model of extreme value in order to circumvent the lack of observation problem at the tail of the distribution. Various kernel estimation methods and extreme value theory are discussed and the asymptotic properties of the estimators given. The methods are applied to model extremes in electricity demand and fuel price data. A combination of nonparametric approach and extreme value theory is used as an estimation of value at risk. Value at risk is chosen in this book as it is extensively used in practice. This book will be a valuable reference for research in applied statistics, actuarial science and management science and will serve as a text book for graduate students and others who are interested in modeling of extreme events. | Format: Paperback | Language/Sprache: english | 148 pp.



Read Modeling Energy Demand using Nonparametric and Extreme Value Theory Online Download PDF Modeling Energy Demand using Nonparametric and Extreme Value Theory

Relevant PDFs



The Well-Trained Mind: A Guide to Classical Education at Home (Hardback)

WW Norton Co, United States, 2016. Hardback. Book Condition: New. 4th Revised edition. 244 x 165 mm. Language: English . Brand New Book. The Well-Trained Mind will instruct you, step by step, on how to...

Read eBook »



Tys Beanie Babies Winter 1999 Value Guide by Inc Staff Collectors Publishing Company 1998 Paperback Book Condition: Brand New. Book Condition: Brand New.

Read eBook »



Ty Beanie Babies Summer Value Guide 1999 Edition by Collectors Publishing Co Staff 1999 Paperback

Book Condition: Brand New. Book Condition: Brand New.

Read eBook »



The Snow Globe: Children's Book: (Value Tales) (Imagination) (Kid's Short Stories Collection) (a Bedtime Story)

Createspace, United States, 2013. Paperback. Book Condition: New. Large Print. 229 x 152 mm. Language: English . Brand New Book ***** Print on Demand *****. Want your kids to enjoy a story of boundless imagination? NOW...

Read eBook »



Dog on It! - Everything You Need to Know about Life Is Right There at Your Feet

14 Hands Press, United States, 2013. Paperback. Book Condition: New. 198 x 132 mm. Language: English . Brand New Book ***** Print on Demand *****. Have you ever told a little white lie? Or maybe a...

Read eBook »