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### Extreme Value Theory as a Risk Management Tool

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Extremal Events 6.1 Introduction In the previous chapters we have introduced a multitude of probabilistic models in order to describe, a mathematically sound way, extremal events the one-dimensional case. The real world however often informs us about such events through statistical data: major insurance claims, oodlev ...

**6 Statistical - ku**

events that are extremal to insurance companies and banks themselves, like catastrophes and stock market crashes: The law of large numbers is not at work since in practice any portfolio, however colossal, is small compared to the size of the largest claims.

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