



Extremes and Recurrence in Dynamical Systems (Pure and Applied Mathematics: A Wiley Series of Texts, Monographs and Tracts)

Valerio Lucarini, Davide Faranda, Ana Cristina Gomes Monteiro Moreira de Freitas, Jorge Miguel Milhazes de Freitas, Mark Holland, Tobias Kuna, Matthew Nicol, Mike Todd, Sandro Vaienti

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Presents recent advances on the theory of extreme values that result from investigations of dynamical systems applications

Written by a team of international experts, *Extremes and Recurrence in Dynamical Systems* presents a unique point of view on the mathematical theory of extremes and how it relates to applications in the natural and social sciences. Featuring an interdisciplinary approach to new concepts in pure and applied mathematical research, the book skillfully combines the areas of statistical mechanics, probability theory, measure theory, dynamical systems, statistical inference, geophysics, and software application. Emphasizing statistical mechanics, the book introduces robust theoretical embedding for the application of extreme value theory and modeling through dynamical systems. *Extremes and Recurrence in Dynamical Systems* also features:

- A careful examination of how a dynamical system can be taken as a generator of stochastic processes
- Discussions on the applications of statistical inference in the theoretical and heuristic use of extremes
- Several examples of analysis of extremes in a physical and geophysical context
- A final summary of the main results presented with a discussion of forthcoming research guidelines
- An appendix with software Matlab® and Octave programming language to help readers to develop further understanding of the presented concepts

Extremes and Recurrence in Dynamical Systems is ideal for academics and practitioners in pure and applied mathematics, probability theory, statistics, chaos, theoretical and applied dynamical systems, statistical mechanics, geophysical fluid dynamics, geosciences and complexity science.

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