

Special Issue

New Advances in Computational Statistics and Extreme Value Theory

Message from the Guest Editor

Recent years have witnessed rapid advances in computational statistics and extreme value theory (EVT), driven by growing demands for robust statistical methods to address challenges in climate science, hydrology, finance, engineering, and other applied domains. Developments in high-performance computing, simulation-based methods, and machine learning techniques have opened new opportunities for modeling, estimation, and inference, particularly in analyzing rare events and extremes with significant real-world impacts. We are particularly interested in contributions that introduce innovative algorithms, computational frameworks, and hybrid approaches to tackle problems involving extremes, dependence structures, and uncertainty quantification. Potential topics include, but are not limited to, the following:

- Advances in computational methods for EVT and order statistics;
- Copula-based multivariate modeling of extremes;
- Simulation, resampling, and Bayesian methods for rare-event analysis;
- Ensemble machine learning and AI-driven approaches to extremes;
- Applications in hydrology, meteorology, climate risk, and finance;

Guest Editor

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About the Journal

Message from the Editor-in-Chief

The journal *Mathematics* publishes high-quality, refereed papers that treat both pure and applied mathematics. The journal highlights articles devoted to the mathematical treatment of questions arising in physics, chemistry, biology, statistics, finance, computer science, engineering and sociology, particularly those that stress analytical/algebraic aspects and novel problems and their solutions. One of the missions of the journal is to serve mathematicians and scientists through the prompt publication of significant advances in any branch of science and technology, and to provide a forum for the discussion of new scientific developments.

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