Special Issue

Computational Statistical Methods and Extreme Value Theory

Message from the Guest Editor

In the last decades, computers' power has increased exponentially and has allowed the rise of new and more complex computationally intensive statistical methods. Among these, we may mention, for example, computational algorithms, computational Bayesian methods, data mining, high-dimensional data analysis, machine learning, Monte Carlo simulation, multivariate data analysis, resampling, statistical learning, and stochastic optimization. Another subject that has gained considerable importance in the past few decades is the Extreme Value Theory. This discipline provides the adequate methodology for the prediction of extreme and rare events, that is, events that occur irregularly with a small probability. We can find applications of the Extreme Value Theory is several fields, such as biostatistics, engineering, finance, geology, hydrology, insurance, meteorology, and public health. The purpose of this Special Issue is to provide a collection of articles that reflect the latest developments in the fields of Computational Statistical Methods and Extreme Value Theory. Papers providing new methodologies and applications regarding the aforementioned topics are welcome.

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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