Infos zu Majumdar, Satya N.; Schehr, Grégory (2024):

Statistics of extremes and records in random sequences

Inhaltsangabe:

This book develops the theory of rare events for both classical uncorrelated as well as correlated sequences in terms of simple models and examples. The pedagogical presentation of the basic ideas and tools will be useful for graduate students and researchers intending to work in this rapidly developing field.

Inhaltsverzeichnis

- 1: Introduction
- 2: The two principal models and some basic tools
- 3: First-passage probability
- 4: Extreme statistics
- 5: Time of the maximum and the minimum
- 6: Order statistics
- 7: Records
- 8: Extremes in other correlated systems
- 9: Conclusion and perspectivesReferences

Autoren:

Satya Majumdar has been the CNRS Research Director at LPTMS (Université Paris-Saclay) since 2004. He is also an adjunct professor at the Tata Institute in Bombay, the Weizmann Institute in Rehovot, Israel, the Higgs Centre of the University of Edinburgh, and the Raman Research Institute in Bangalore, India. He has won several awards including the Paul Langevin Medal of the French Physical Society (2005), the European Physical Society Prize for Statistical and Nonlinear Physics (2019), the CNRS Silver Medal (2019), and the Gay-Lussac Humboldt Prize awarded by the Alexander von Humboldt Foundation (2019).

Grégory Schehr has been a CNRS Research Director at LPTHE (Sorbonne Université) since 2019. Since 2023 he has also been "Professeur Chargé de Cours" at Ecole Polytechnique. In 2010 he was awarded the CNRS Bronze Medal, and in 2022 the Aniuta Winter-Klein Prize of the French Academy of Science.