

**Extremes And Recurrence In Dynamical Systems (Pure
And Applied Mathematics: A Wiley Series Of Texts,
Monographs And Tracts) By Valerio Lucarini;Ana De
Freitas;Jorge De Freitas**

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EXTREME VALUE THEORY AND LAWS OF originally developed for the analysis of extreme values of dynamical systems. We show that they have the same recurrence time

Speed of convergence to an extreme value

non-uniformly hyperbolic dynamical systems M.P depend on the rate of mixing and the recurrence time
1 Introduction and background on extremes in dynamical

Extreme value laws in dynamical systems for

law and Extreme Value Laws in the case of dynamical systems and recurrence asymptotics for Extreme Value Laws in Dynamical Systems for

Correlation decay and recurrence asymptotics for

Abstract. We prove the equivalence between the existence of a non-trivial hitting time statistics law and Extreme Value Laws in the case of dynamical systems with

Extreme value theory for non-uniformly expanding

Extreme value theory for non-uniformly expanding dynamical systems law recurrence statistics in the in
Extreme Value Theory for Dynamical Systems Stat

Extreme value laws for dynamical systems under

In this paper we prove the existence of extreme value laws for dynamical We provide a full extreme value theory for dynamical As highly recurrent point

Extreme events and dynamical complexity -

a one-dimensional recurrence of the form. To the observer the role of dynamical complexity in the extreme value statistics would then be blurred,

Researcharticle a complex dynamical analysis of

A Complex Dynamical Analysis of the Indian Stock decreases in the fraction of recurrence points contained one phase to another prior to an extreme event could be

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Mike Todd: Publications. Teaching. Recurrence: Extreme value theory and hitting time statistical laws for dynamical systems with significant lack of uniform

[physics/0503056] recurrence time analysis,

Mar 07, 2005 Recurrence time analysis, long-term correlations, and extreme nonlinear dynamical the mean recurrence time and of the

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5 analysis of bivariate coupling by means of

Analysis of Bivariate Coupling by Means of Recurrence Periodicity is an extreme case of recurrence. and D. Ruelle. Recurrence plots of dynamical systems

Recurrence quantification of fractal structures

Sep 30, 2012 Taken to its extreme, recurrence quantification were born to extract from recurrence plots by applying recurrence analyses to dynamical time

Recurrence plots:: recurrence plots at a glance

Recurrence plot - A in which the matrix elements correspond to those times at which a state of a dynamical system Structures in Recurrence Plots.

A complex dynamical analysis of the indian stock

The recurrence quantification analysis they are affected by extreme events like the 2008 and R. Ruelle, Recurrence plots of dynamical systems

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In section 2 the formulation of recurrence for discrete time dynamical systems is laid down. of which extreme events provide a particularly important class.

A c freitas j m freitas mike todd*

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