

MS-E1992
Heavy-tailed distributions
Practical things

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Lectures and exercises:

- ▶ The lectures are on **Mondays** and **Wednesdays** (with one exception on the independence day) from **12 to 14** in **M2**.
- ▶ The exercise sessions are on **Thursdays** from **14 to 16** in **M203**.

Grading:

You earn points during the course. The total number of points at the end of the course determines your grade. The total number of points is 120. They are distributed as follows:

- ▶ Each lecture is worth 7 points
- ▶ Each exercise is worth 2 points (there are 3 exercises per week).

The limits:

- ▶ 1: 60 points
- ▶ 2: 72 points
- ▶ 3: 84 points (100 % attendance on lectures)
- ▶ 4: 96 points
- ▶ 5: 108 points

(There will also be an exam. Then the grade is completely determined by the exam result.)

Materials:

The material consists of lecture slides, proofs, exercises and solutions. All material will be published on MyCourses during the course.

We will quite closely follow a book *Extreme Value Theory: An introduction* by de Haan.