### Contents

**PART I**  
**CLASSICAL THEORY OF EXTREMES**  

**CHAPTER 1**  
Asymptotic Distributions of Extremes  
1.1. Introduction and Framework  
1.2. Inverse Functions and Khintchine's Convergence Theorem  
1.3. Max-Stable Distributions  
1.4. Extremal Types Theorem  
1.5. Convergence of $P\{M_n \leq u_n\}$  
1.6. General Theory of Domains of Attraction  
1.7. Examples  
1.8. Minima

**CHAPTER 2**  
Exceedances of Levels and $k$th Largest Maxima  
2.1. Poisson Properties of Exceedances  
2.2. Asymptotic Distribution of $k$th Largest Values  
2.3. Joint Asymptotic Distribution of the Largest Maxima  
2.4. Rate of Convergence  
2.5. Increasing Ranks  
2.6. Central Ranks  
2.7. Intermediate Ranks
PART II
EXTREMAL PROPERTIES OF DEPENDENT SEQUENCES

CHAPTER 3
Maxima of Stationary Sequences
3.1. Dependence Restrictions for Stationary Sequences 51
3.2. Distributional Mixing 52
3.3. Extremal Types Theorem for Stationary Sequences 55
3.4. Convergence of $P\{M_n \leq u_n\}$ Under Dependence 58
3.5. Associated Independent Sequences and Domains of Attraction 60
3.6. Maxima Over Arbitrary Intervals 61
3.7. On the Roles of the Conditions $D(u_n), D'(u_n)$ 65
3.8. Maxima of Moving Averages of Stable Variables 72

CHAPTER 4
Normal Sequences
4.1. Stationary Normal Sequences and Covariance Conditions 79
4.2. Normal Comparison Lemma 81
4.3. Extremal Theory for Normal Sequences—Direct Approach 85
4.4. The Conditions $D(u_n), D'(u_n)$ for Normal Sequences 88
4.5. Weaker Dependence Assumptions 89
4.6. Rate of Convergence 92

CHAPTER 5
Convergence of the Point Process of Exceedances, and the Distribution of kth Largest Maxima 101
5.1. Point Processes of Exceedances 101
5.2. Poisson Convergence of High-Level Exceedances 102
5.3. Asymptotic Distribution of kth Largest Values 104
5.4. Independence of Maxima in Disjoint Intervals 106
5.5. Exceedances of Multiple Levels 111
5.6. Joint Asymptotic Distribution of the Largest Maxima 114
5.7. Complete Poisson Convergence 117
5.8. Record Times and Extremal Processes 120

CHAPTER 6
Nonstationary, and Strongly Dependent Normal Sequences 123
6.1. Nonstationary Normal Sequences 123
6.2. Asymptotic Distribution of the Maximum 127
6.3. Convergence of $P(\bigcap_{i=1}^n \{X_i \leq u_{ni}\})$ Under Weakest Conditions on $\{u_{ni}\}$ 130
6.4. Stationary Normal Sequences with Strong Dependence 133
6.5. Limits for Exceedances and Maxima when $r_n \log n \rightarrow \gamma < \infty$ 135
6.6. Distribution of the Maximum when $r_n \log n \rightarrow \infty$ 138
PART III
EXTREME VALUES IN CONTINUOUS TIME

CHAPTER 7
Basic Properties of Extremes and Level Crossings
7.1. Framework 145
7.2. Level Crossings and Their Basic Properties 146
7.3. Crossings by Normal Processes 151
7.4. Maxima of Normal Processes 154
7.5. Marked Crossings 156
7.6. Local Maxima 160

CHAPTER 8
Maxima of Mean Square Differentiable Normal Processes
8.1. Conditions 163
8.2. Double Exponential Distribution of the Maximum 166

CHAPTER 9
Point Processes of Upcrossings and Local Maxima
9.1. Poisson Convergence of Upcrossings 173
9.2. Full Independence of Maxima in Disjoint Intervals 177
9.3. Upcrossings of Several Adjacent Levels 180
9.4. Location of Maxima 184
9.5. Height and Location of Local Maxima 186
9.6. Maxima Under More General Conditions 190

CHAPTER 10
Sample Path Properties at Upcrossings
10.1. Marked Upcrossings 191
10.2. Empirical Distributions of the Marks at Upcrossings 194
10.3. The Slepian Model Process 198
10.4. Excursions Above a High Level 201

CHAPTER 11
Maxima and Minima and Extremal Theory for Dependent Processes
11.1. Maxima and Minima 205
11.2. Extreme Values and Crossings for Dependent Processes 211

CHAPTER 12
Maxima and Crossings of Nondifferentiable Normal Processes
12.1. Introduction and Overview of the Main Result 216
12.2. Maxima Over Finite Intervals 218
12.3. Maxima Over Increasing Intervals 233
12.4. Asymptotic Properties of $\alpha$-upcrossings 237
12.5. Weaker Conditions at Infinity 239
CHAPTER 13
Extremes of Continuous Parameter Stationary Processes 243
13.1. The Extremal Types Theorem 243
13.2. Convergence of \( P(M(T) \leq u_T) \) 249
13.3. Associated Sequence of Independent Variables 253
13.4. Stationary Normal Processes 255
13.5. Processes with Finite Upcrossing Intensities 256
13.6. Poisson Convergence of Upcrossings 258
13.7. Interpretation of the Function \( \psi(u) \) 262

PART IV
APPLICATIONS OF EXTREME VALUE THEORY 265

CHAPTER 14
Extreme Value Theory and Strength of Materials 267
14.1. Characterizations of the Extreme Value Distributions 267
14.2. Size Effects in Extreme Value Distributions 271

CHAPTER 15
Application of Extremes and Crossings Under Dependence 278
15.1. Extremes in Discrete and Continuous Time 278
15.2. Poisson Exceedances and Exponential Waiting Times 281
15.3. Domains of Attraction and Extremes from Mixed Distributions 284
15.4. Extrapolation of Extremes Over an Extended Period of Time 292
15.5. Local Extremes—Application to Random Waves 297

APPENDIX
Some Basic Concepts of Point Process Theory 305

Bibliography 313

List of Special Symbols 331

Index 333