## **Extreme Events – Supporting Materials**

[Nematrian website page: ExtremeEventsSupportingMaterials, © Nematrian 2015]



The Nematrian website contains a wide range of supporting materials for Malcolm Kemp's book on <a href="Extreme Events">Extreme Events</a>, as it does for Malcolm's earlier book on <a href="Market Consistency">Market Consistency</a>. This supporting material includes:

- (a) Charts sourced from Nematrian included in the book
- (b) Specimen Questions and Answers, covered in book's Appendix
- (c) Errata
- (d) Topic Material, including material on:
  - Stable distributions
  - Independent Components Analysis and Principal Components Analysis
  - <u>Portfolio optimisation</u> and related <u>web service functions</u>
  - Portfolio backtesting

Topic material including material not specifically listed above can also be found using the Nematrian website's extensive search capabilities.

A complete list of material (where present) on the Nematrian website referred to in the main body of <a href="Extreme Events">Extreme Events</a> is available <a href="here">here</a>.