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also referred to as a statistical model). A probability model links the data to the general context; it explains the observed data and guides us in our assessment of the unobserved. A probability model also tells us the appropriate statistical methods for analysing the data.

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Stuart Coles is Reader in Statistics at the University of Bristol, UK, having previously lectured at the universities of Nottingham and Lancaster. In 1992 he was the first recipient of the Royal

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Statistical Society's research prize. He has published widely in the statistical literature, principally in the area of extreme value modeling.

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