

## 1 Articles

- Henriques-Rodrigues, L., Gomes, M.I. & Manjunath, B.G. (2016). Mean-of-order-p location invariant extreme value index estimation. *REVSTAT - Statistical Journal*, vol. 14(3).
- Henriques-Rodrigues, L., Gomes, M.I. & Manjunath, B.G. (2015). Estimation of a scale second order parameter related to the PORT methodology. *Journal of Statistical Theory and Practice* 9:3, 571–599.
- Gomes, M.I., Henriques-Rodrigues, L., Fraga Alves, M.I. & Manjunath, B.G. (2013). Adaptive PORT-MVRB estimation: an empirical comparison of two heuristic algorithm. *J. Statist. Comput. and Simul.* 83:6, 1129–1144.
- B.G. Manjunath, K.R. Parthasarathy, A note on gaussian distributions in  $R^n$ . (2012). *Proceedings - Mathematical Sciences*, 122:4, 635–644.
- Manjunath B.G., Melanie Frick & R.-D. Reiss. (2012). Some notes on extremal discriminant analysis. *Journal of Multi. Analysis*, 103:1, 107–115.
- Stefan Wilhelm and B. G. Manjunath. (2010). *tmvtnorm: A Package for the Truncated Multivariate Normal Distribution*. *The R Journal*, 2:1, 25–29.

## 2 Books/Chapters

- Prabhanjan Tattar, Suresh Ramaiah and B. G. Manjunath. (2015). *A Course in Statistics With R*. John Wiley and Sons, 2016.
- Gomes, M.I., Caeiro, F., Henriques-Rodrigues, L. Manjunath, B.G. (2015). Bootstrap methods in statistics of extremes. In Longin, F. (ed.), *Handbook of Extreme Value Theory and Its Applications to Finance and Insurance*, Handbook Series in Financial Engineering and Econometrics (Ruey Tsay Adv. Ed.), John Wiley and Sons, 2016.

## 3 R packages

- multivariate truncated normal and Student-t (*tmvtnorm*)
- *evt0*: Mean of order p, peaks over random threshold Hill and high quantile estimates