



**November 12**  
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***A Gentle Introduction to Stable Distributions***

*Stable distributions are a class of heavy tailed probability distributions that generalize the Gaussian distribution and that can be used to model a variety of problems. An overview of univariate stable laws is given, with emphasis on the practical aspects of working with stable distributions. Then multivariate stable distributions will be explored, again with a focus on computational issues. If there is time, connections between stable laws and extreme value laws will be discussed.*