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# Extreme Value Theory for Observations of Dynamical Systems

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## Abstract

We study analytically and numerically the extreme value distribution of observables defined along the temporal evolution of a dynamical system. The convergence to the Gumbel law of observable recurrences gives information on the fractal structure of the image of the invariant measure by the observable. We provide illustrations on idealized and physical systems.

**Keywords:** Extreme Value Theory, Observations

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