

Max-stable models for multivariate extremes

Johan Segers

(Submitted on 2 Apr 2012)

Multivariate extreme-value analysis is concerned with the extremes in a multivariate random sample, that is, points of which at least some components have exceptionally large values. Mathematical theory suggests the use of max-stable models for univariate and multivariate extremes. A comprehensive account is given of the various ways in which max-stable models are described. Furthermore, a construction device is proposed for generating parametric families of max-stable distributions. Although the device is not new, its role as a model generator seems not yet to have been fully exploited.

Comments: Invited paper for RevStat Statistical Journal. 22 pages, 3 figures

Subjects: **Probability (math.PR)**; Methodology (stat.ME)

MSC classes: 60G70, 62G32

Cite as: **arXiv:1204.0332 [math.PR]**

(or **arXiv:1204.0332v1 [math.PR]** for this version)

Submission history

From: Johan Segers [[view email](#)]

[v1] Mon, 2 Apr 2012 07:28:09 GMT (37kb)

[Which authors of this paper are endorsers?](#)

Download:

- [PDF](#)
- [PostScript](#)
- [Other formats](#)

Current browse context:

math.PR

[< prev](#) | [next >](#)

[new](#) | [recent](#) | [1204](#)

Change to browse by:

[math](#)

[stat](#)

[stat.ME](#)

References & Citations

- [NASA ADS](#)

Bookmark([what is this?](#))



Science
WISE