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Multivariate Extreme-Value Theory and Estimation

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Inhaltsangabe:
Many applications in risk analysis require the estimation of the dependence among multivariate maxima, especially in environmental sciences. Such dependence can be described by the Pickands dependence function of the underlying extreme-value copula. A nonparametric estimator is constructed as the sample equivalent of a multivariate extension of the madogram function. We discuss the large-sample theory of the estimator and we show its finite-sample performance with a simulation study.