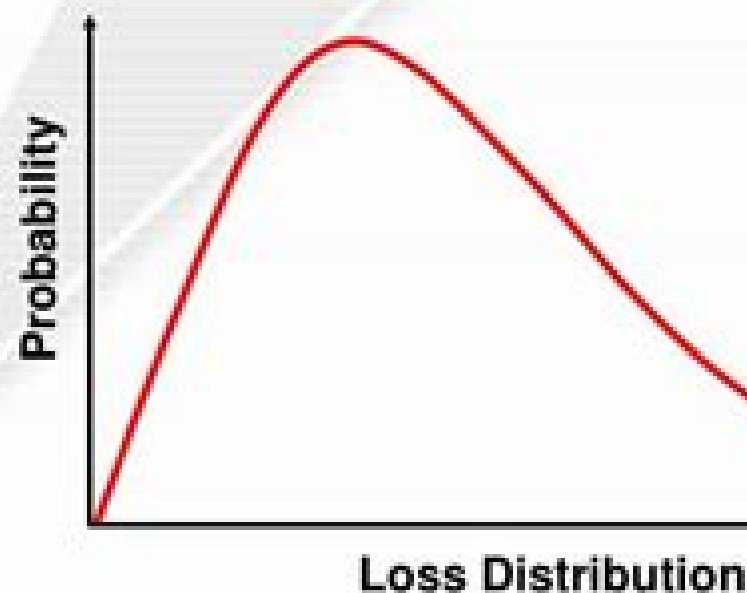


Extreme Value Theory

Fisher-Tippett-Gnedenko Theorem:

Only 3 possible families of distributions for the maximum depending on the parameter ξ !



$\xi > 0$ (Fréchet)

$\xi = 0$ (Gumbel)

$\xi < 0$ (Reversed Weibull)

Extreme Value Distributions Theory And Applications

Katrin Zwirgmaier



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