Nonparametric Methods and Extreme Value Analysis

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Abstract

We discuss some nonparametric ideas in the class of extreme value distributions and extreme value models. The class of extreme value distributions are applied in the analyses of extreme values in finance, ecology and other fields. The class is a three parameter family of asymmetric distributions which have some further interesting features, as e.g. heavy tails and finite endpoints of the support. The aim of this work is to evaluate whether the nonparametric methods can be advantageous also in this class of distributions.