Plots for non-standard boundary paper

Figure 1: Max-skew Cauchy distribution
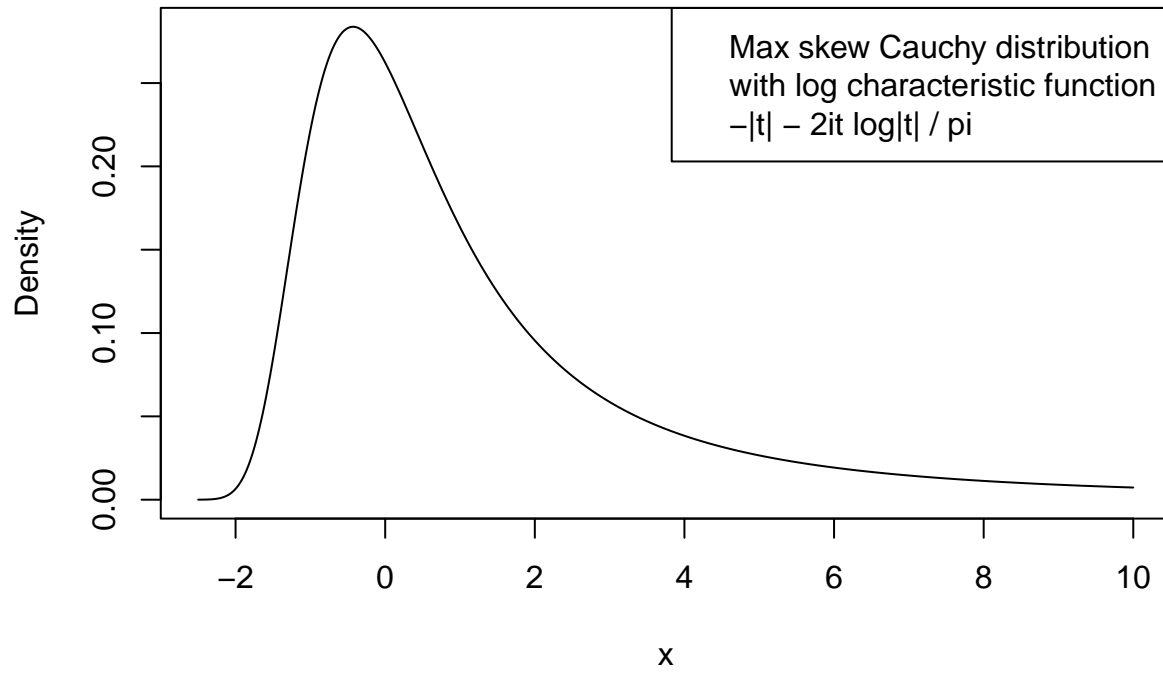

Max skew Cauchy distribution with log characteristic function $-|t| - 2it \log|t| / \pi$

Figure 2: Extreme Gauss-Cauchy mixture
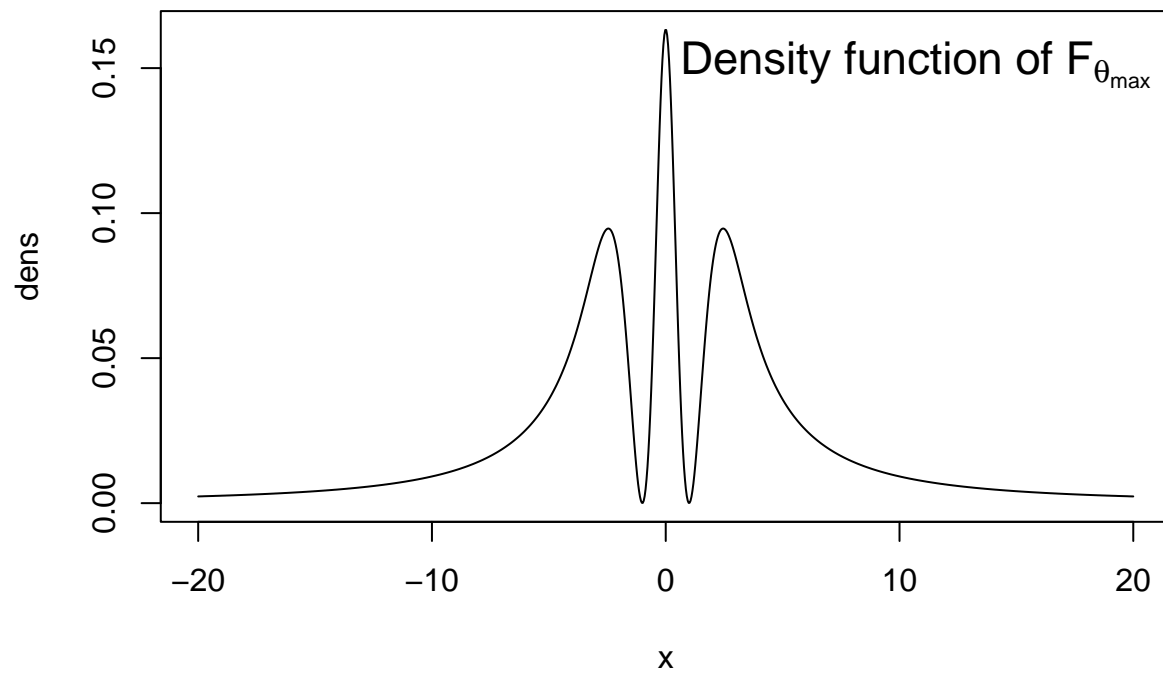
Density function of $F_{\theta_{max}}$

Figure 4: Histogram of sum to max ratio (top) and twice the log likelihood divided by the Bartlett factor (bottom)

R = n Zbar/Zmax

Density

df$R

Sqrt(2*llik/kappa)

Density

— Limit density of sqrt(2*llik)
- - - Half−normal density

sqrt(2 * df$llik/df$kappa)