

Comparing 2 implementations of EGP3 rng

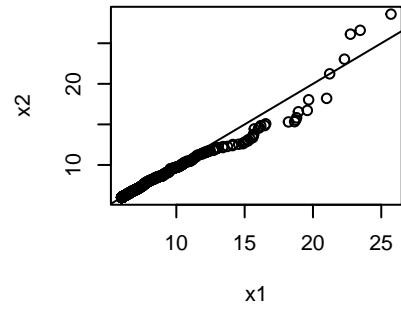
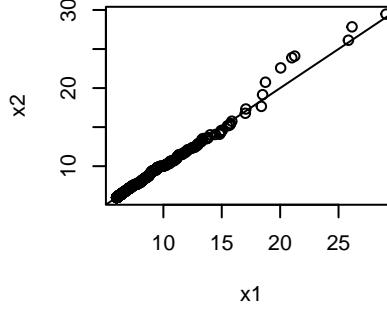
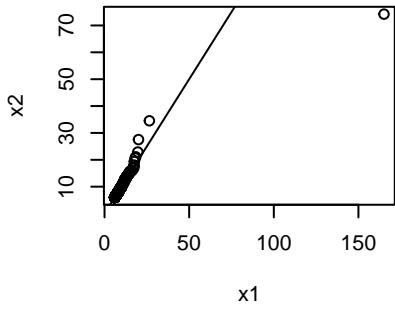
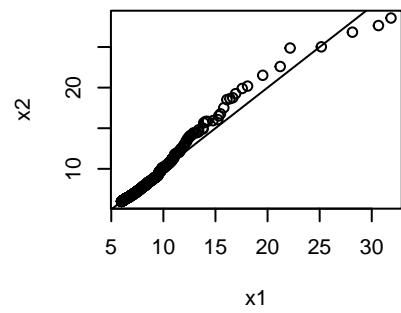
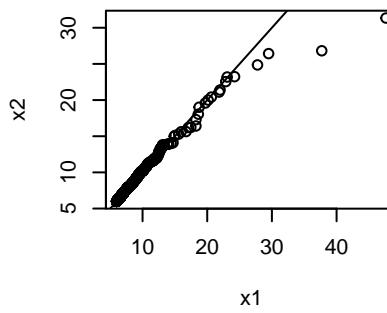
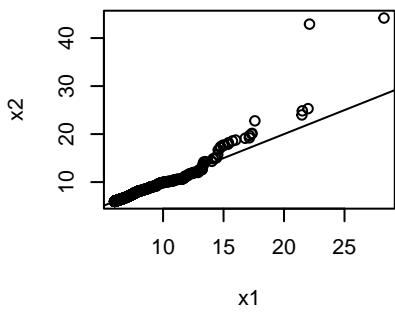
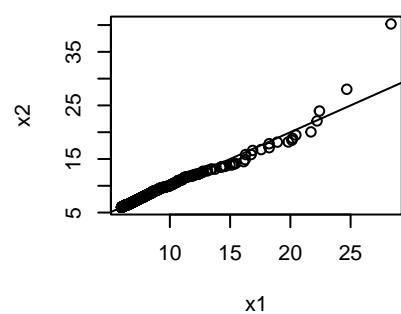
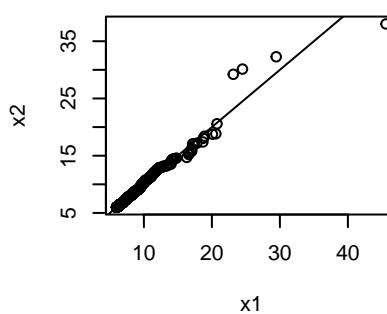
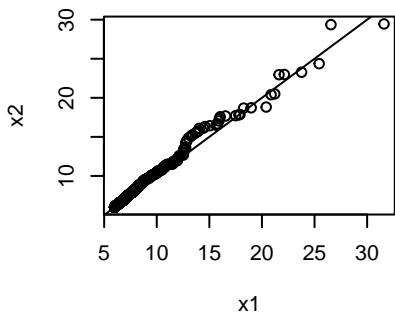
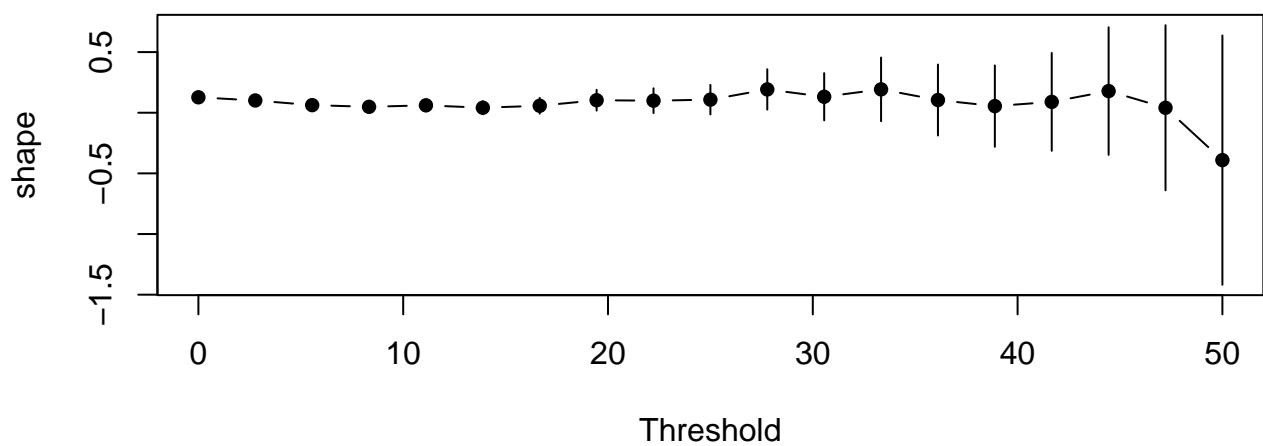
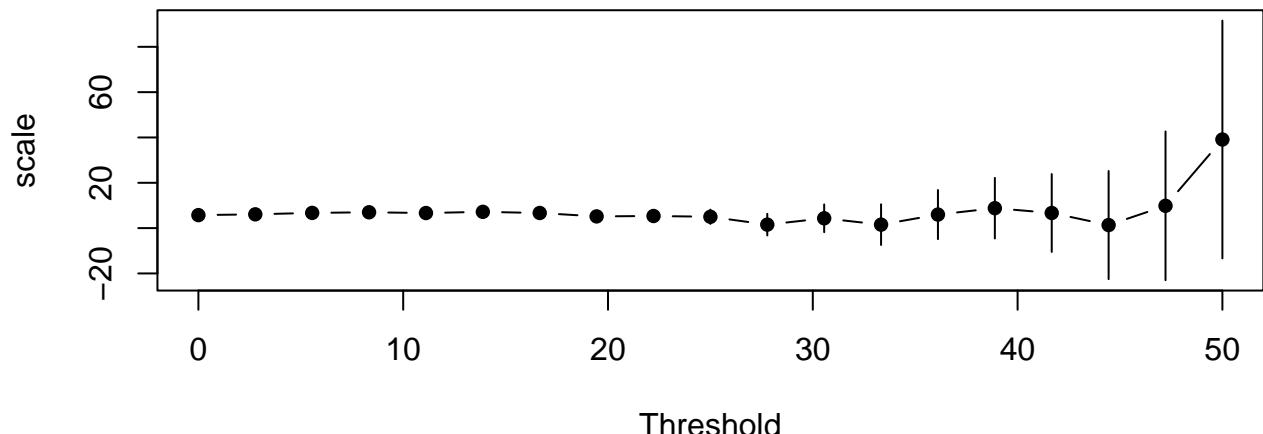
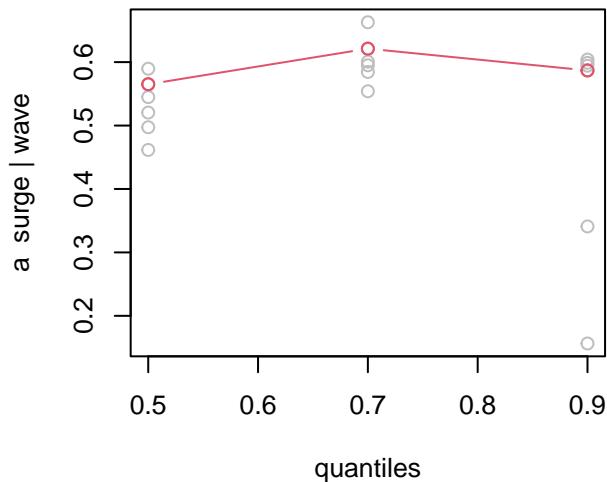


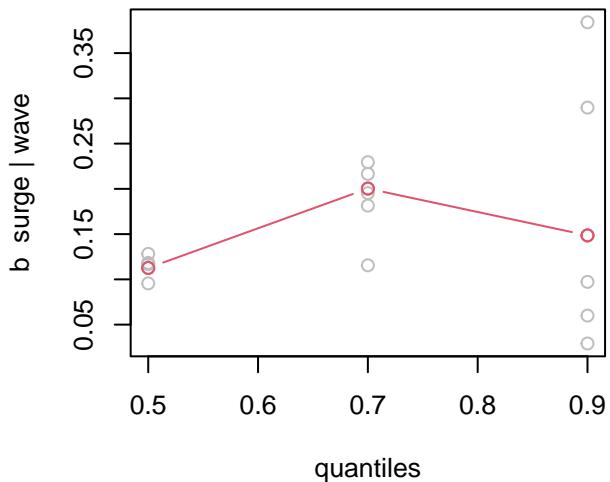
Figure 4.2 of Coles (2001)



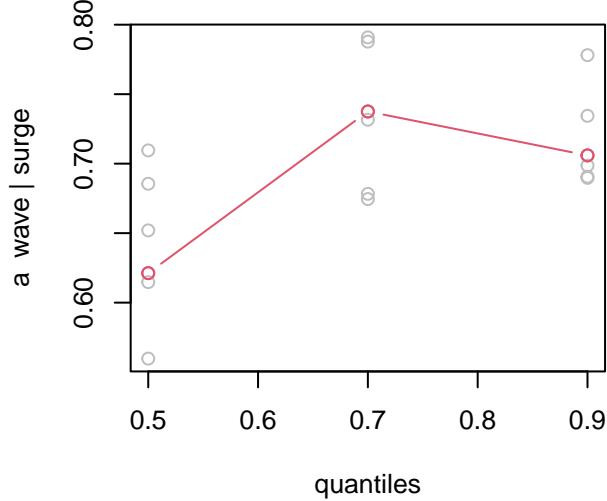
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**start= 0.62
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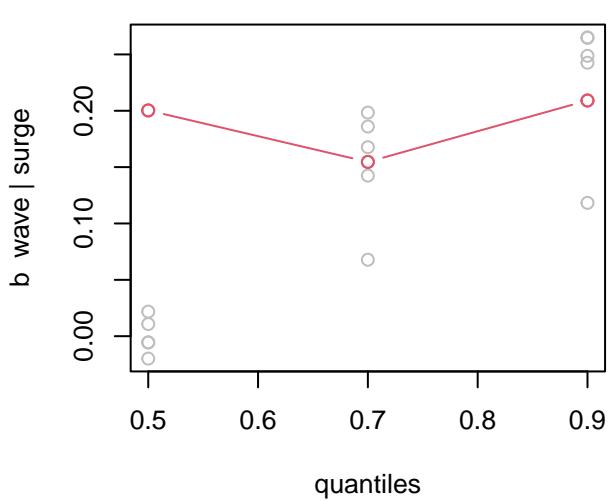
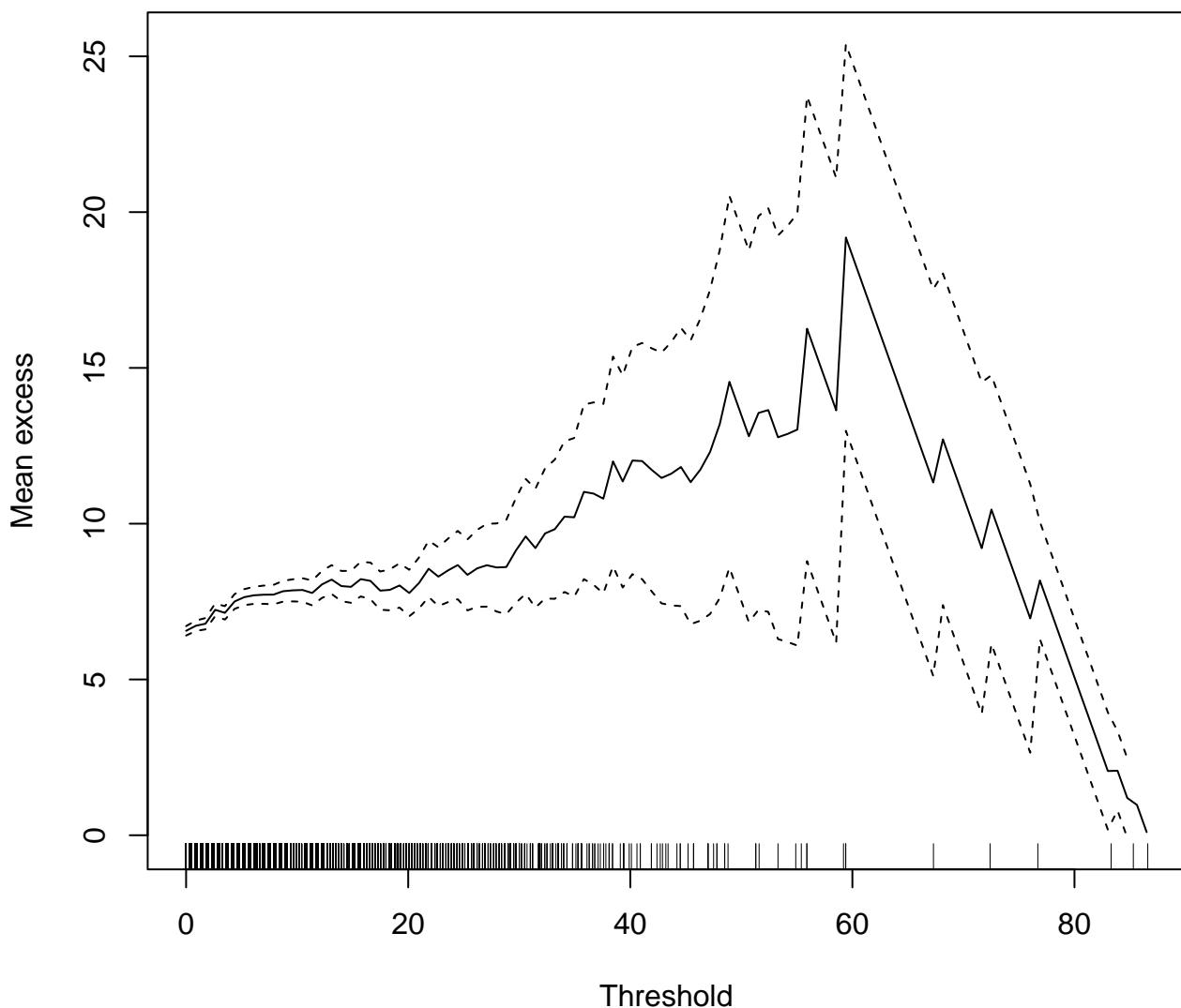
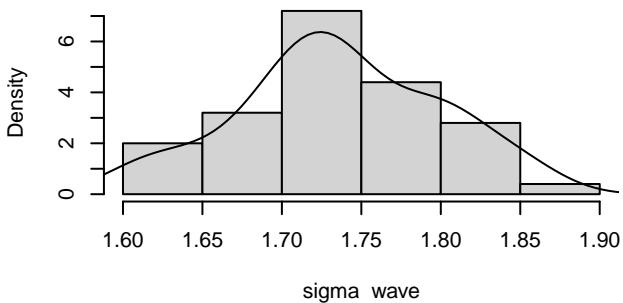


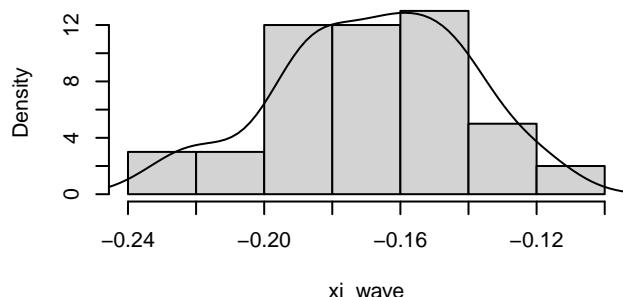
Figure 4.1 of Coles (2001)



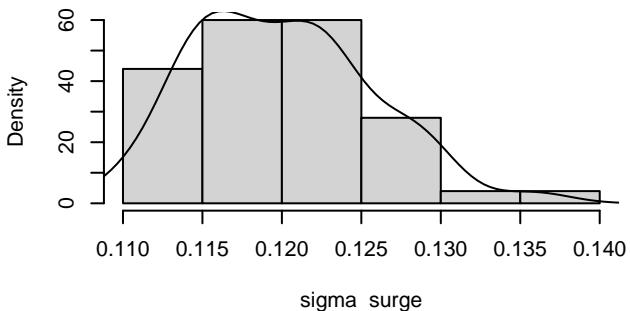
Marginal parameters
Wave surge data of Coles 2001



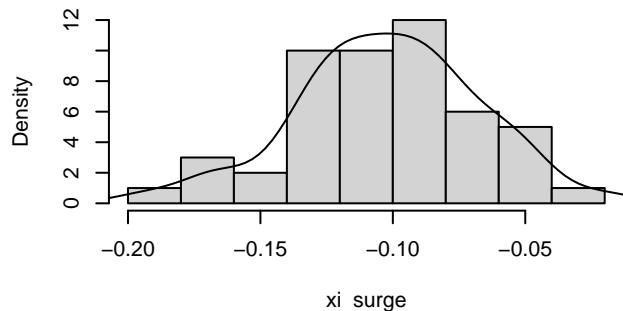
Marginal parameters
Wave surge data of Coles 2001



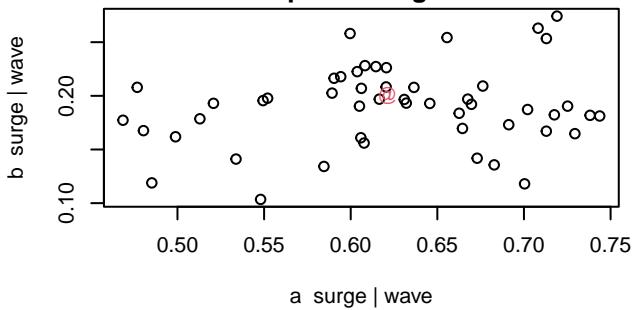
Marginal parameters
Wave surge data of Coles 2001



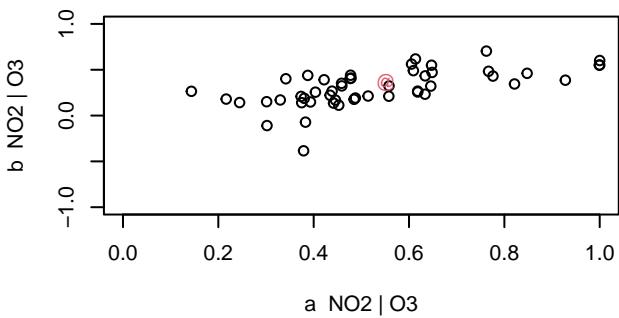
Marginal parameters
Wave surge data of Coles 2001



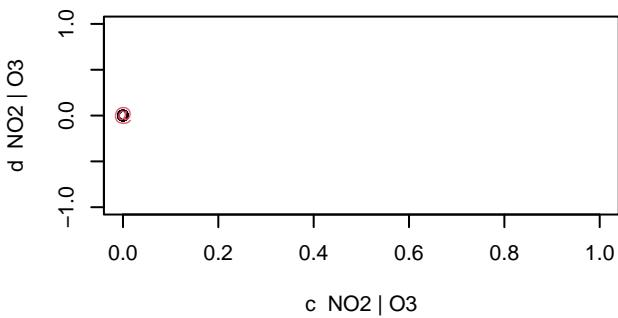
Dependence parameters
Wave surge data of Coles 2001
Laplace margins



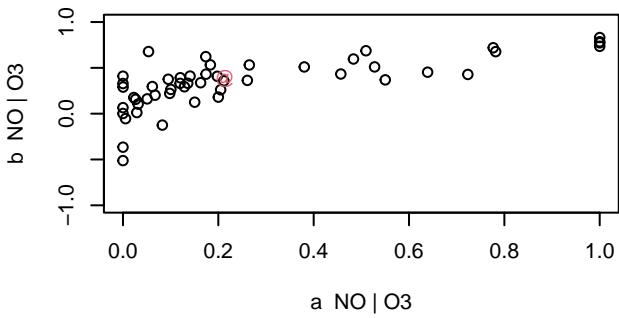
Summer air pollution data
Fig.5 Heffernan & Tawn 2004



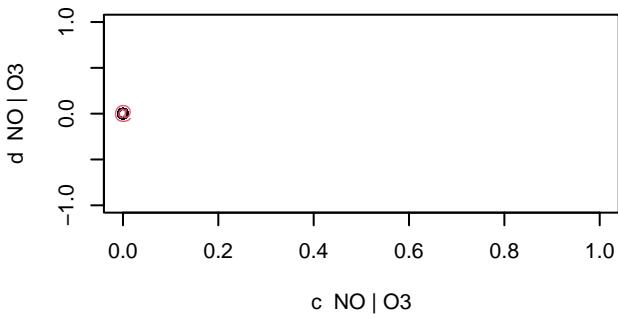
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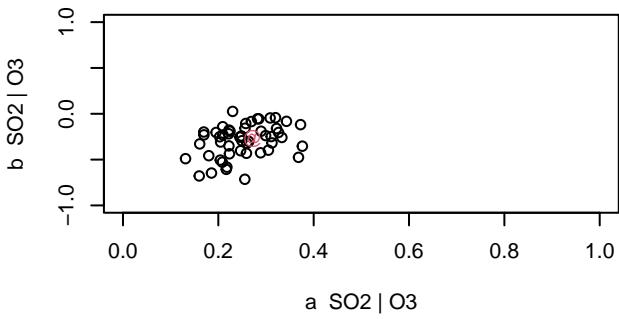
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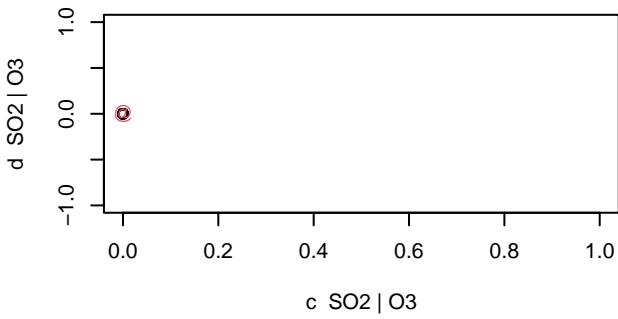
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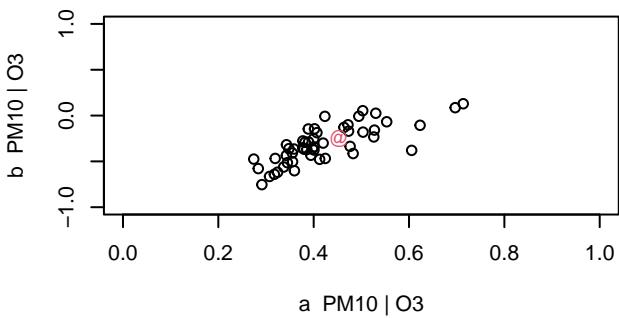
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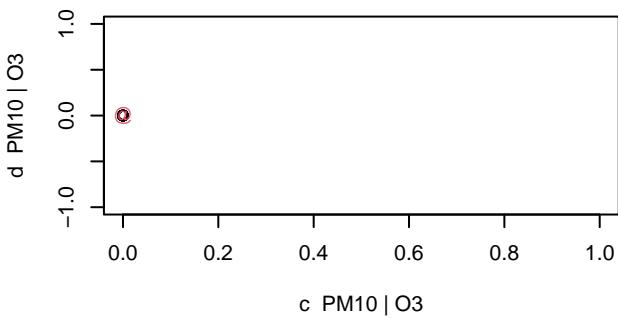
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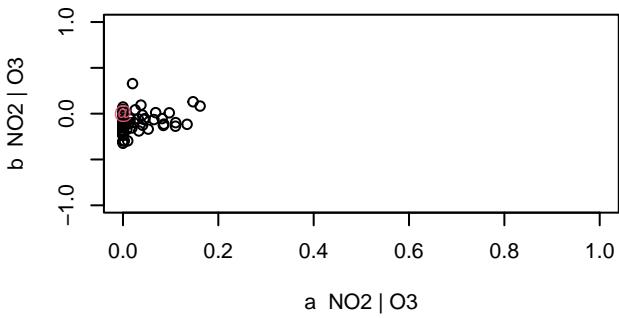
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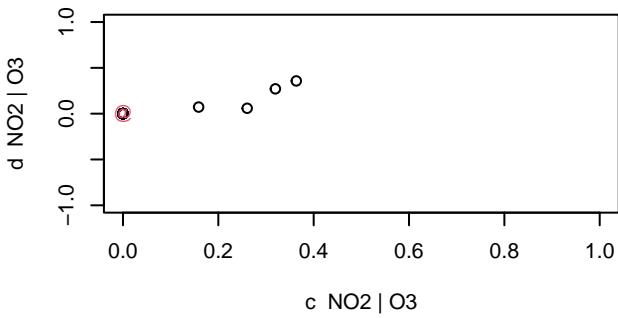
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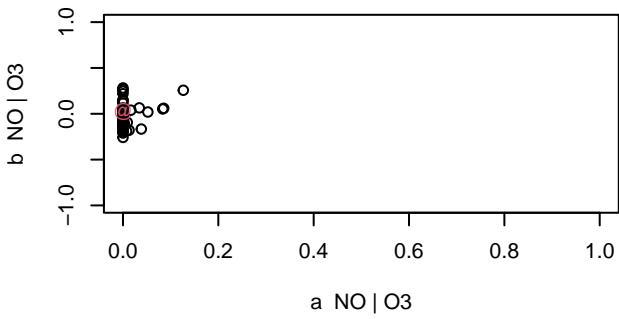
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Fig.5 Heffernan & Tawn 2004



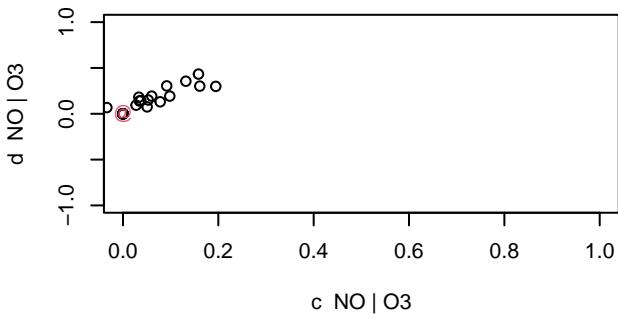
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Fig.5 Heffernan & Tawn 2004



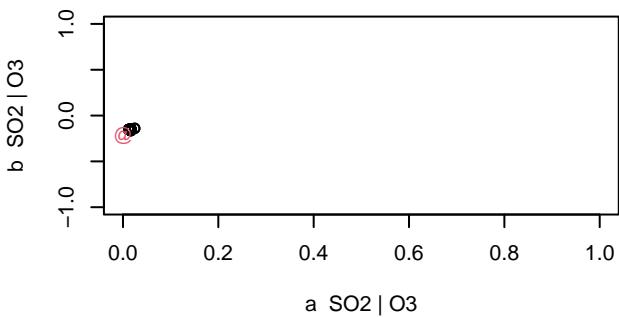
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Fig.5 Heffernan & Tawn 2004



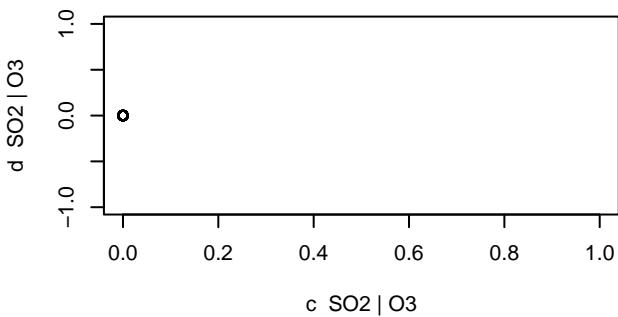
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Fig.5 Heffernan & Tawn 2004



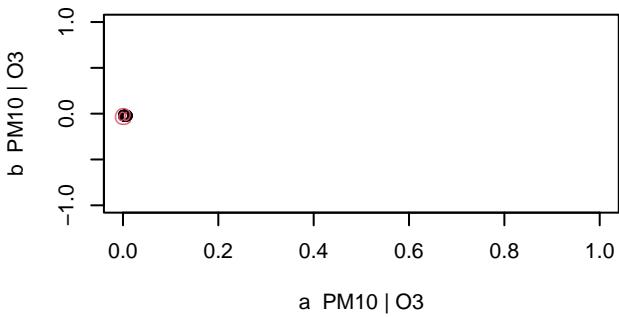
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Fig.5 Heffernan & Tawn 2004



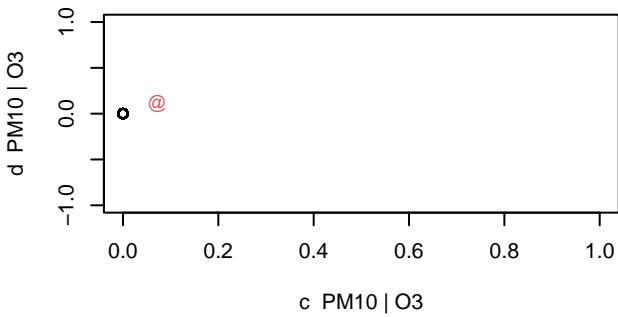
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Fig.5 Heffernan & Tawn 2004



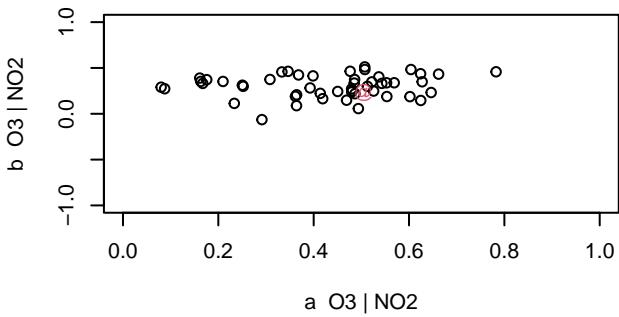
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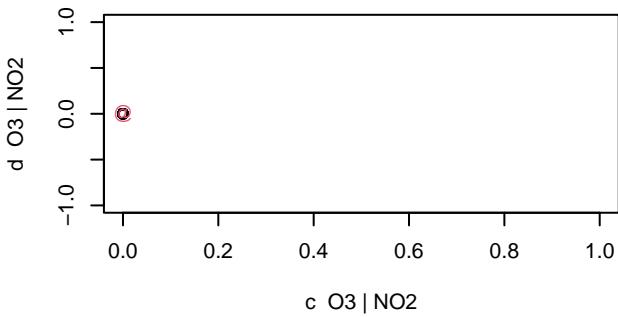
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Fig.5 Heffernan & Tawn 2004



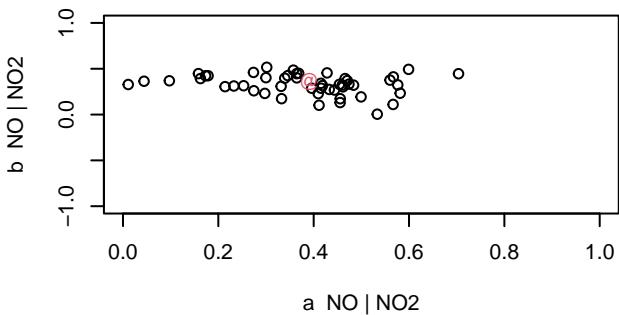
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Fig.5 Heffernan & Tawn 2004



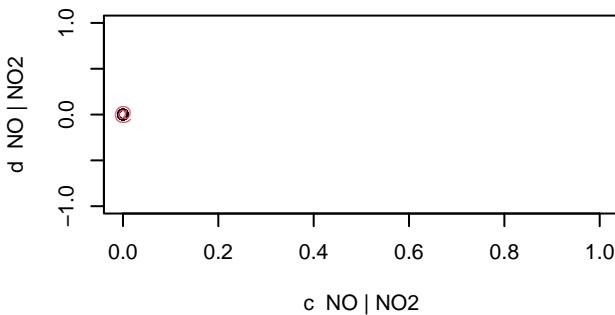
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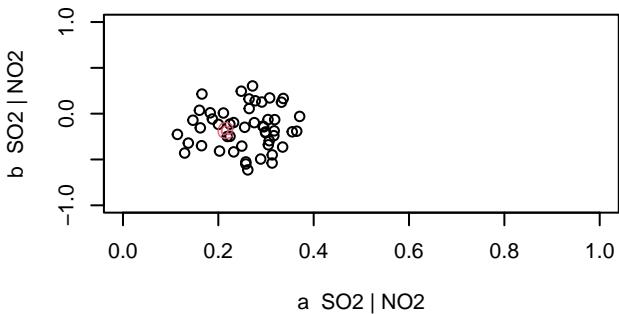
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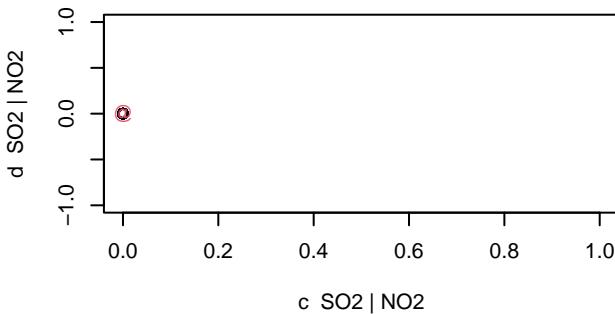
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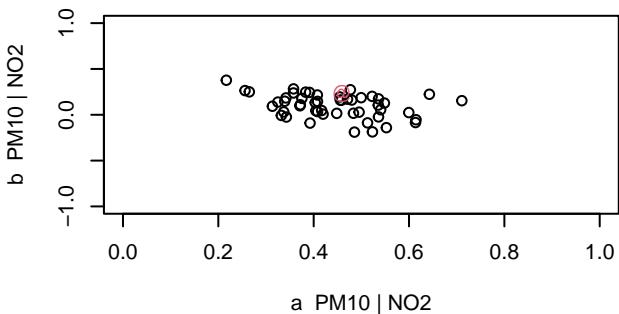
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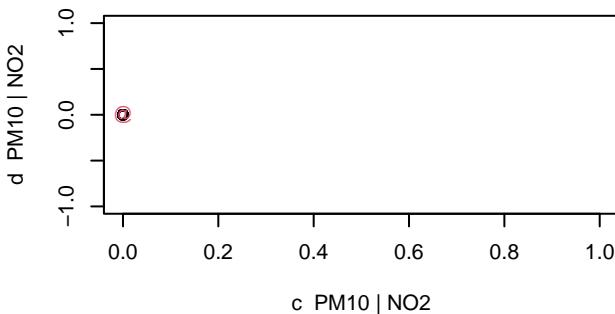
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Fig.5 Heffernan & Tawn 2004



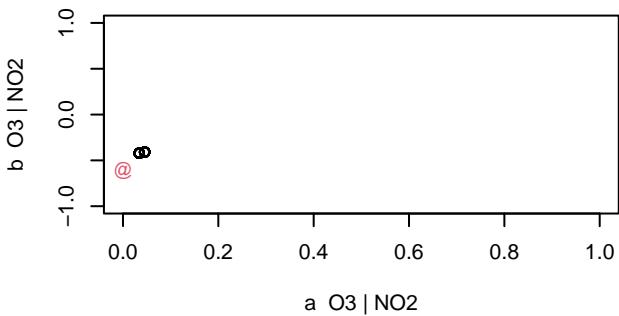
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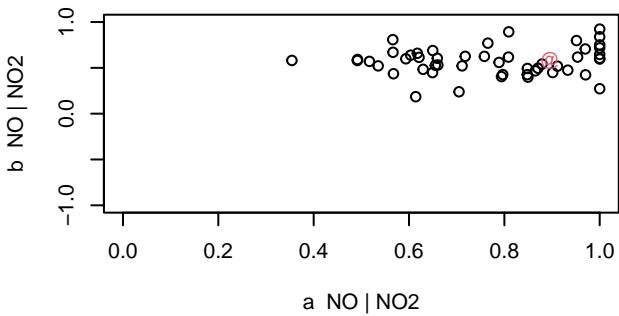
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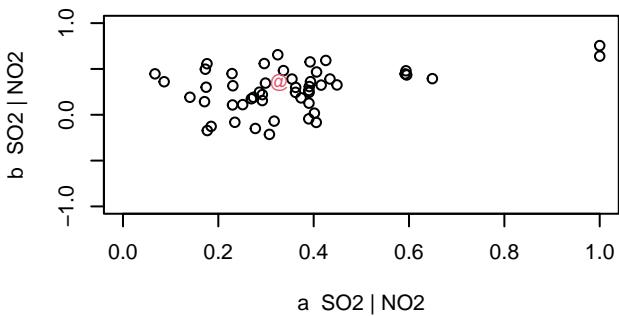
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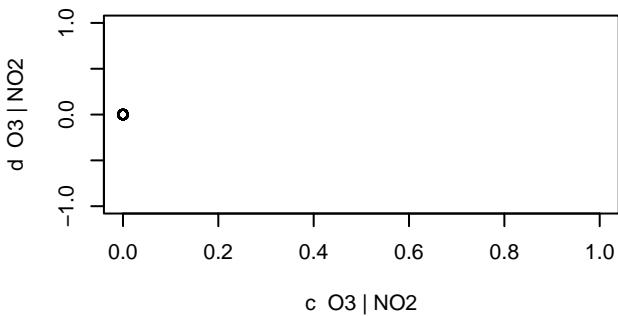
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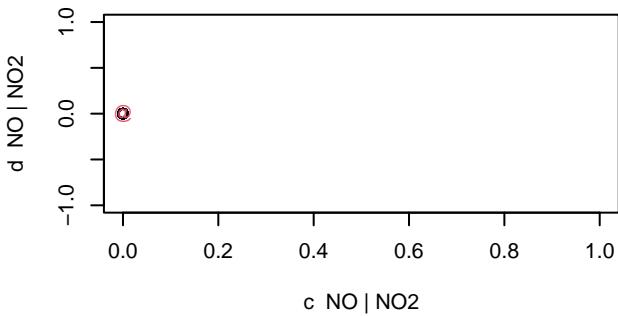
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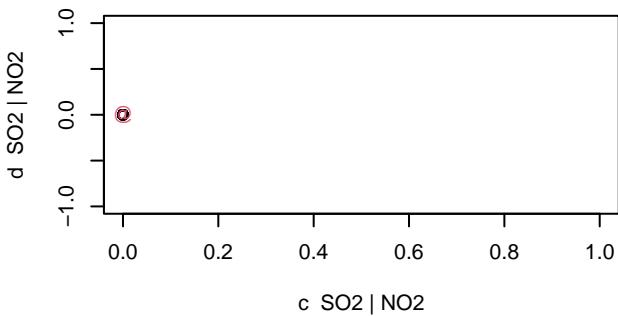
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Fig.5 Heffernan & Tawn 2004



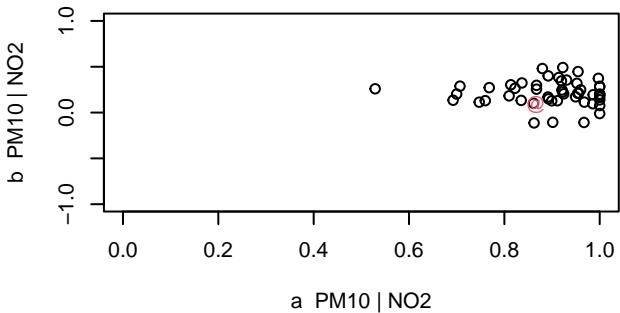
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Fig.5 Heffernan & Tawn 2004



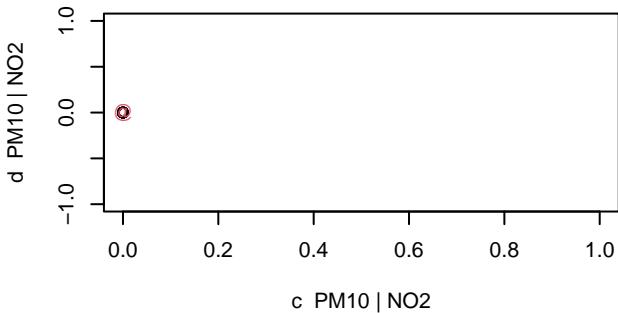
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Fig.5 Heffernan & Tawn 2004



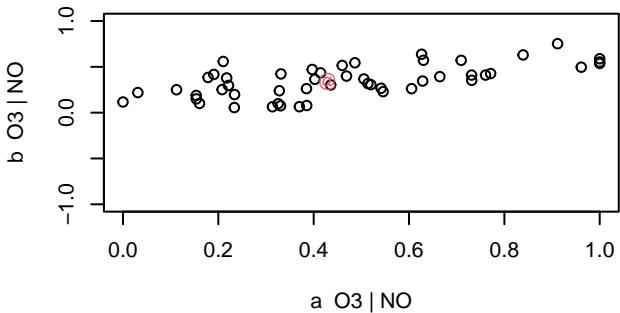
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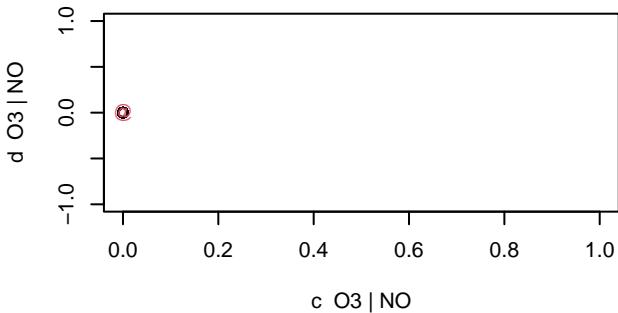
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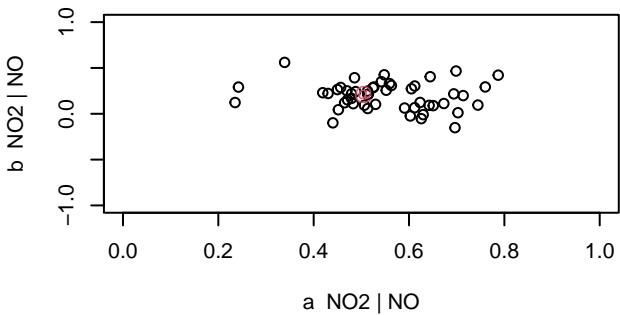
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Fig.5 Heffernan & Tawn 2004



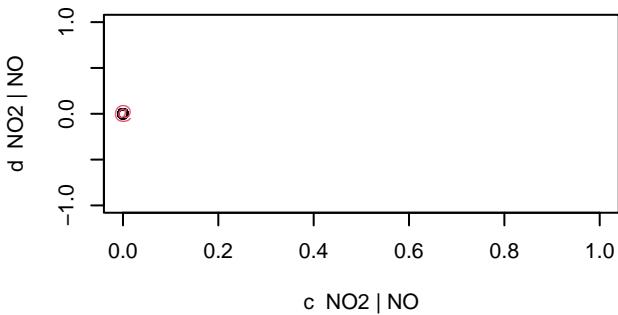
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Fig.5 Heffernan & Tawn 2004



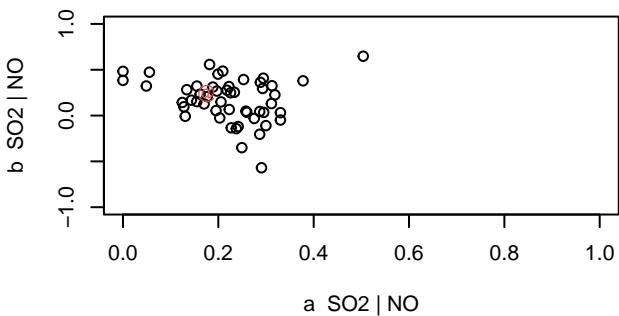
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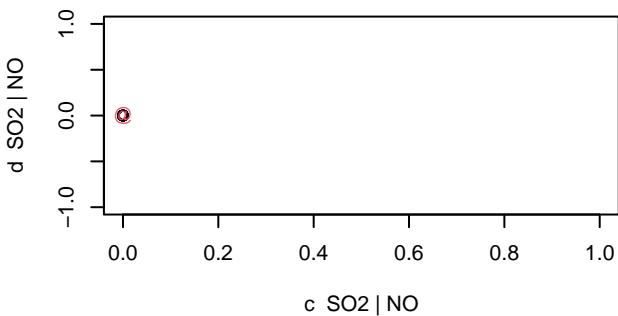
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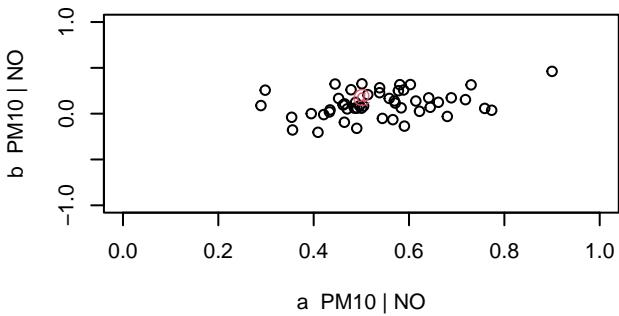
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Fig.5 Heffernan & Tawn 2004



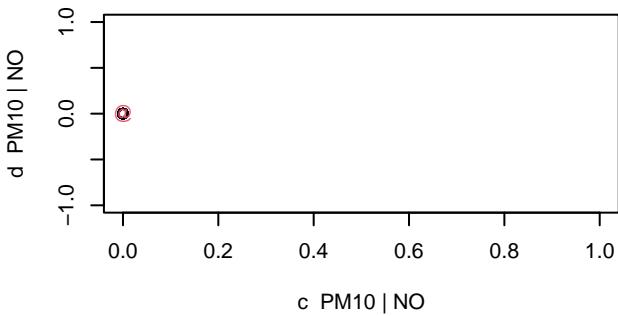
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Fig.5 Heffernan & Tawn 2004



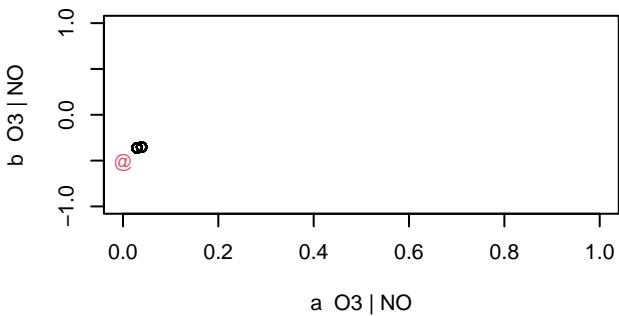
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Fig.5 Heffernan & Tawn 2004



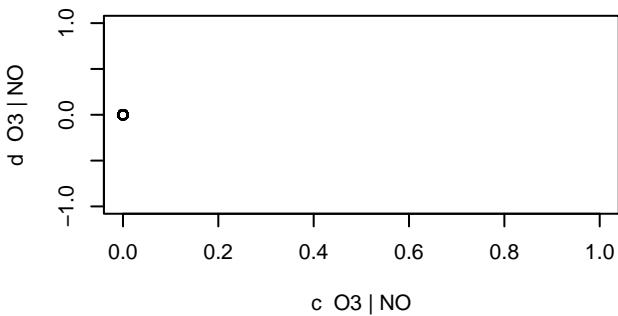
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Fig.5 Heffernan & Tawn 2004



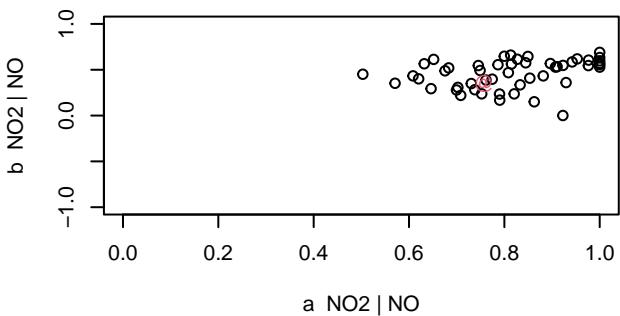
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Fig.5 Heffernan & Tawn 2004



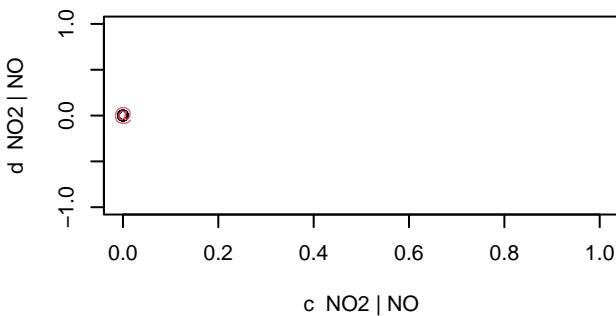
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Fig.5 Heffernan & Tawn 2004



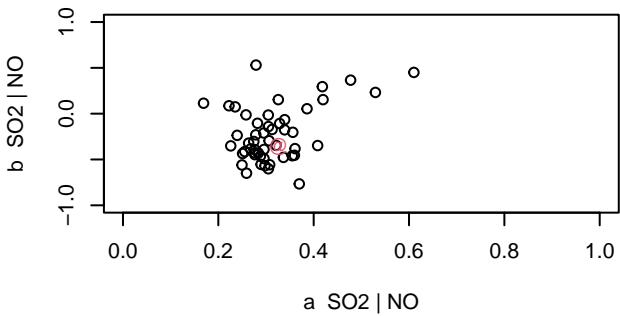
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Fig.5 Heffernan & Tawn 2004



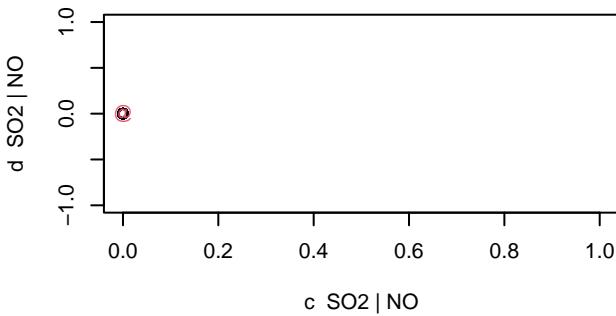
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Fig.5 Heffernan & Tawn 2004



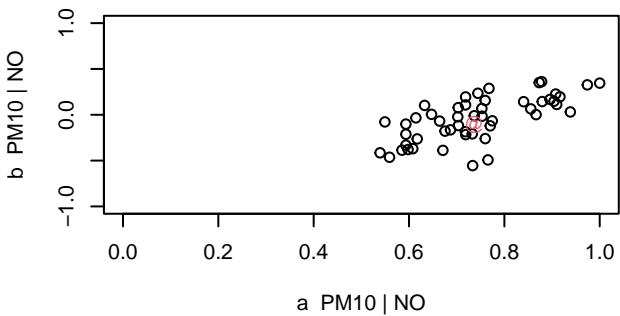
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Fig.5 Heffernan & Tawn 2004



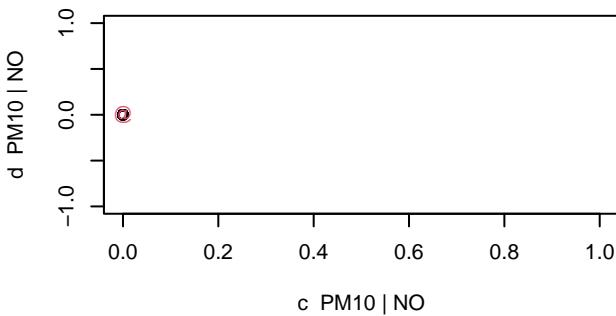
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Fig.5 Heffernan & Tawn 2004



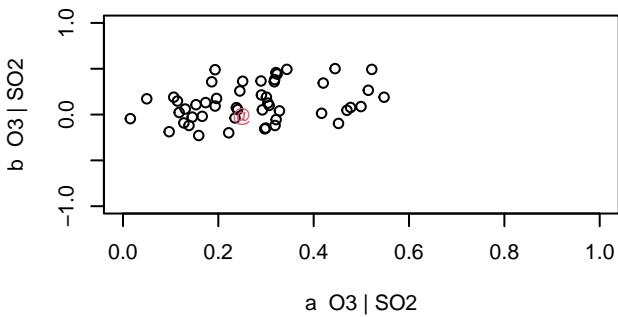
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Fig.5 Heffernan & Tawn 2004



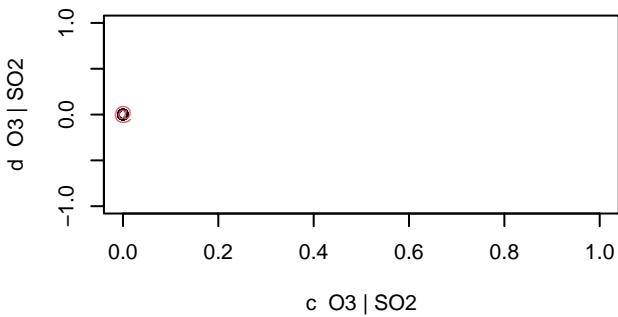
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Fig.5 Heffernan & Tawn 2004



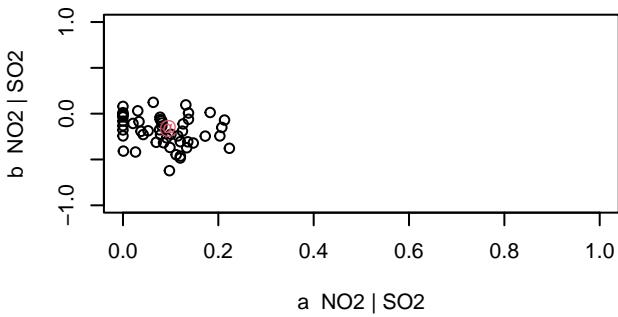
Summer air pollution data
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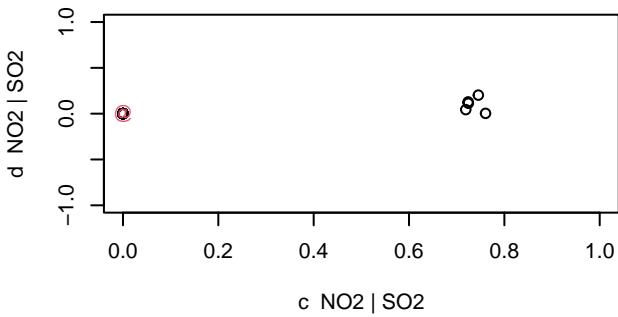
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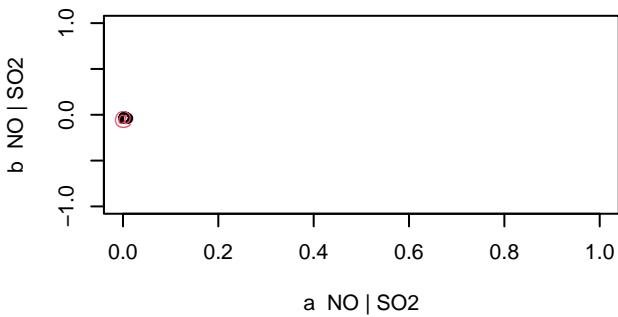
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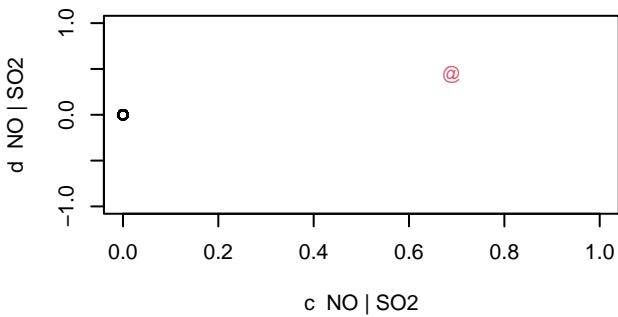
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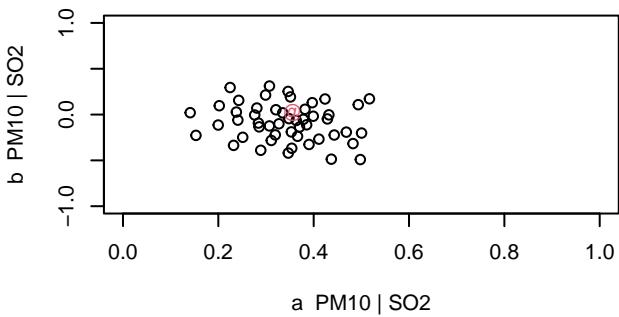
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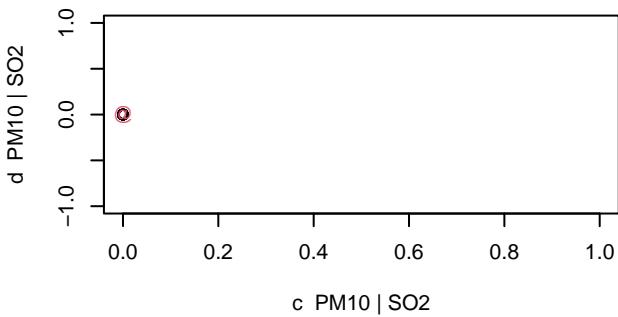
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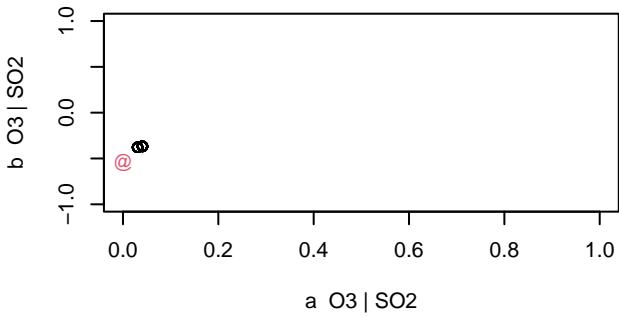
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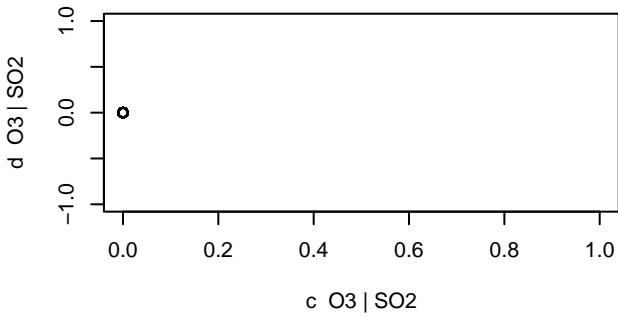
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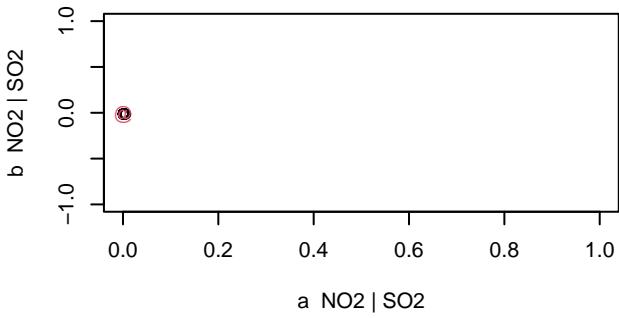
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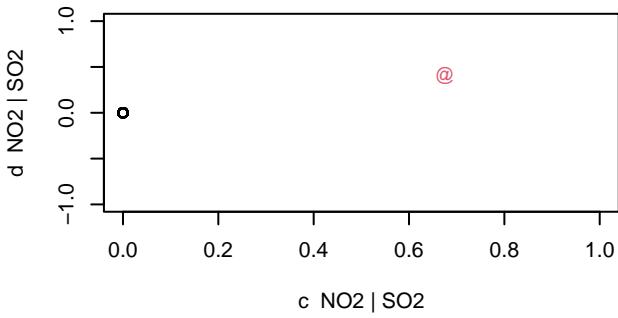
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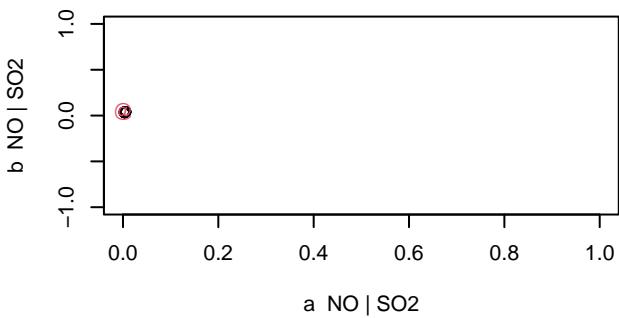
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



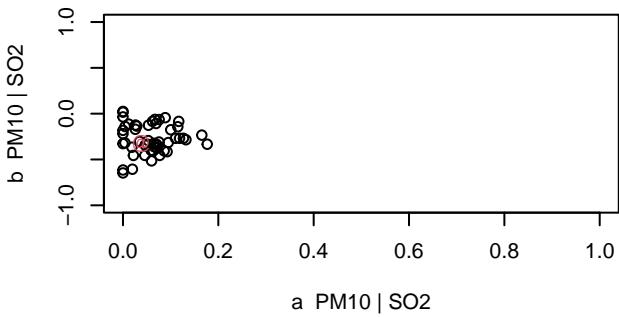
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



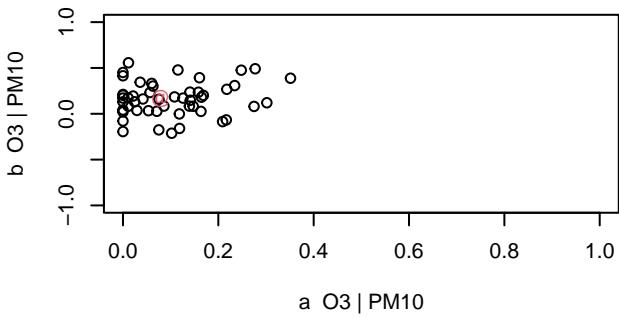
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



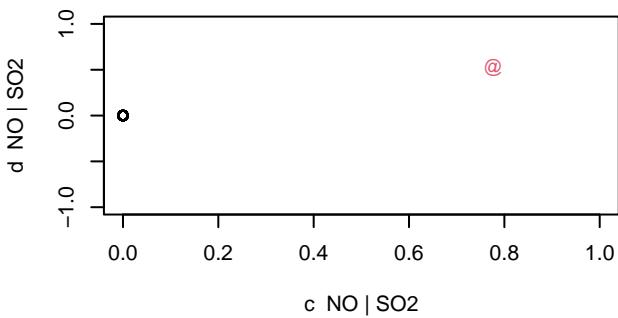
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



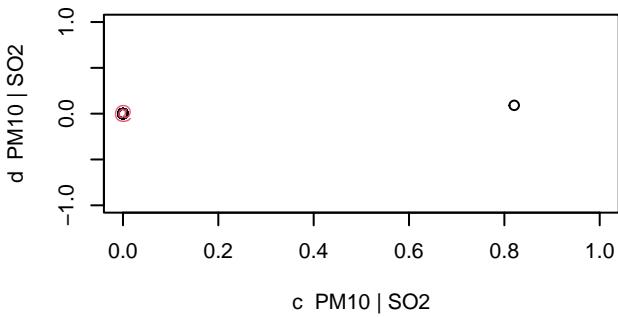
Summer air pollution data
Fig.5 Heffernan & Tawn 2004



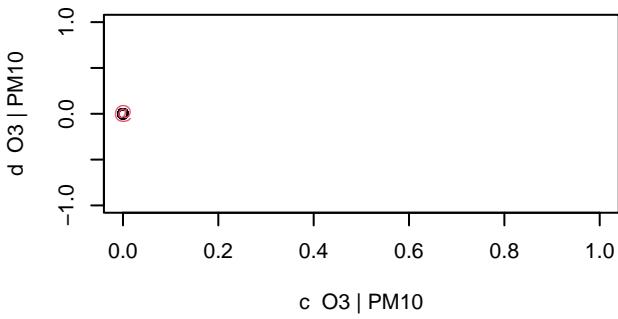
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



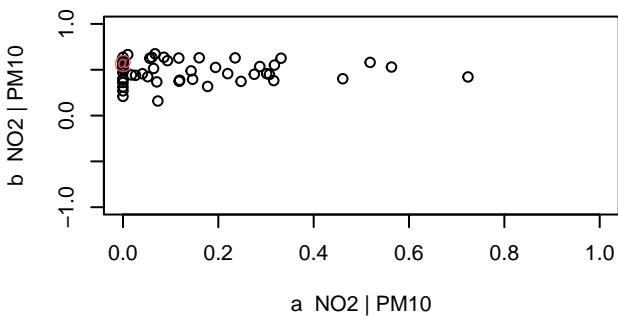
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



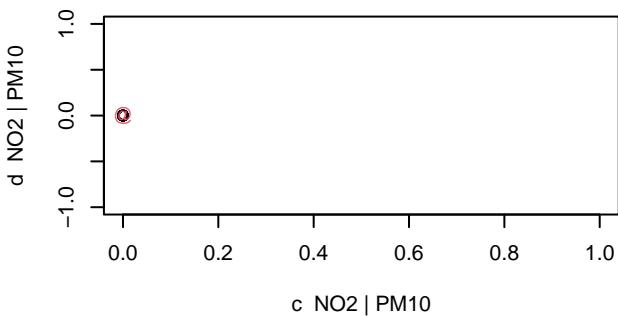
Summer air pollution data
Fig.5 Heffernan & Tawn 2004



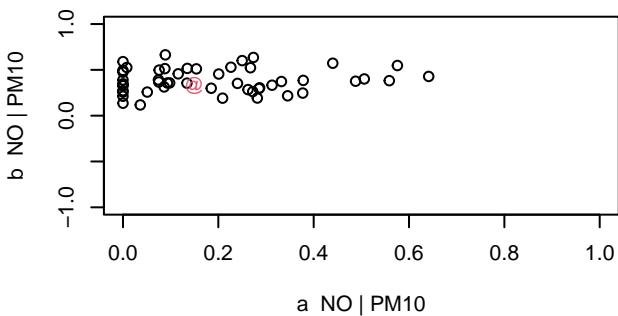
Summer air pollution data
Fig.5 Heffernan & Tawn 2004



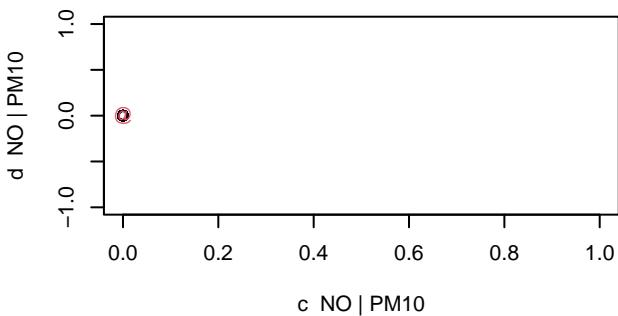
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Fig.5 Heffernan & Tawn 2004



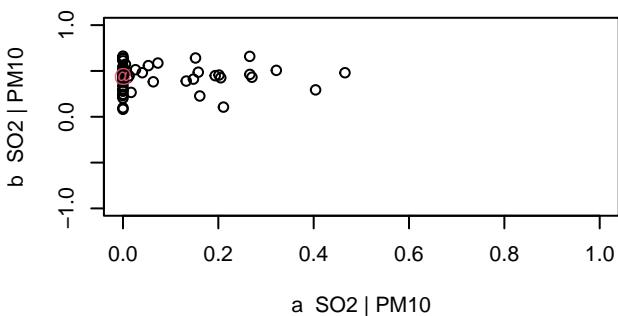
Summer air pollution data
Fig.5 Heffernan & Tawn 2004



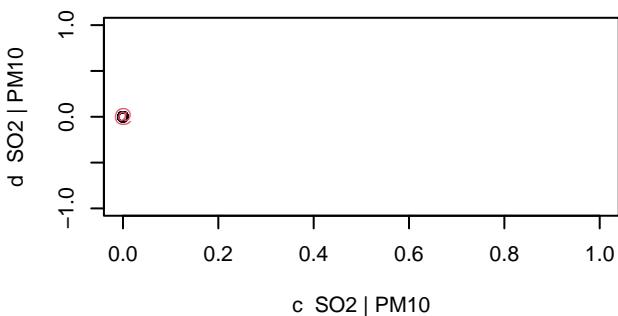
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Fig.5 Heffernan & Tawn 2004



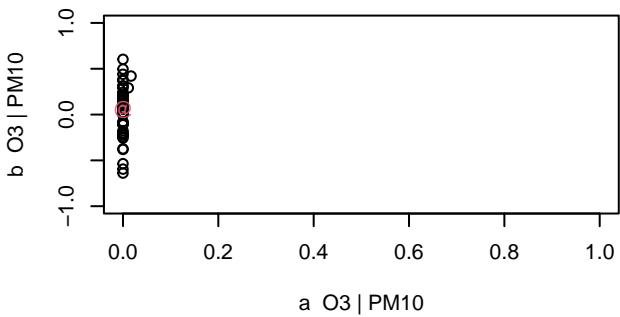
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Fig.5 Heffernan & Tawn 2004



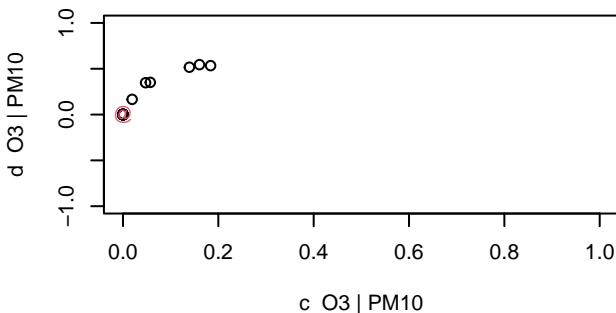
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Fig.5 Heffernan & Tawn 2004



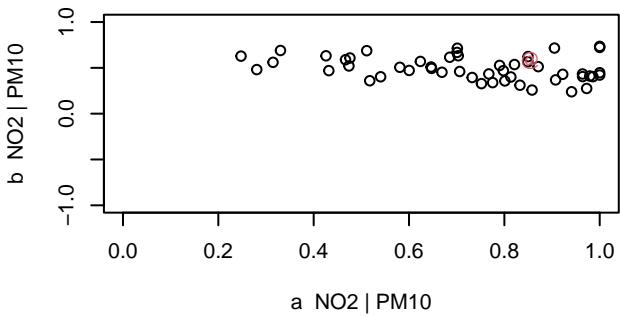
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Fig.5 Heffernan & Tawn 2004



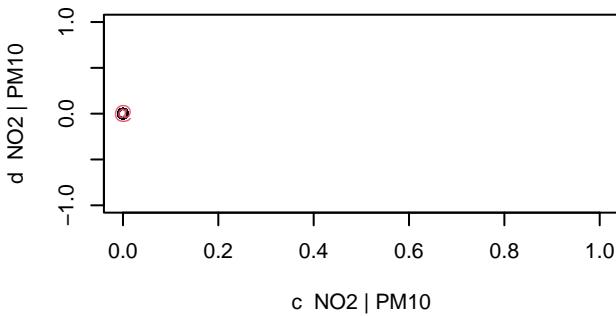
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



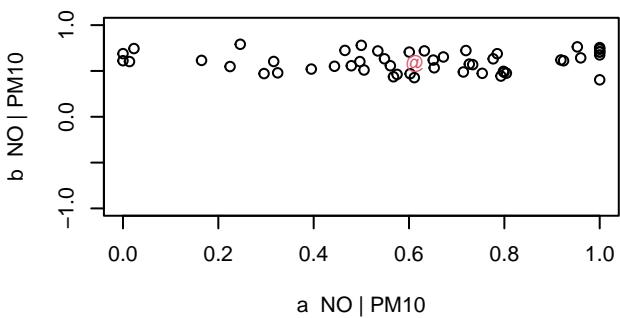
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



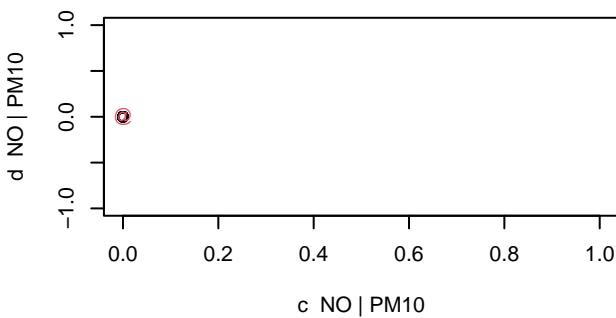
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Fig.5 Heffernan & Tawn 2004



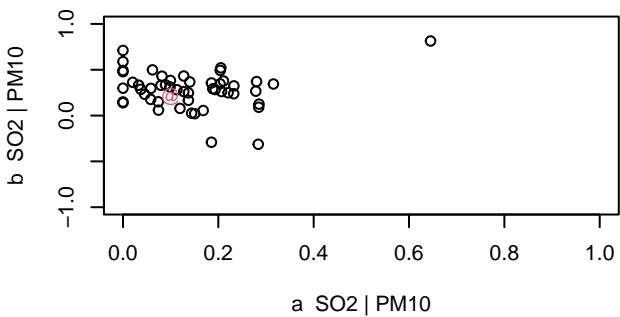
Winter air pollution data
Fig.5 Heffernan & Tawn 2004



Winter air pollution data
Fig.5 Heffernan & Tawn 2004



Winter air pollution data
Fig.5 Heffernan & Tawn 2004



Winter air pollution data
Fig.5 Heffernan & Tawn 2004

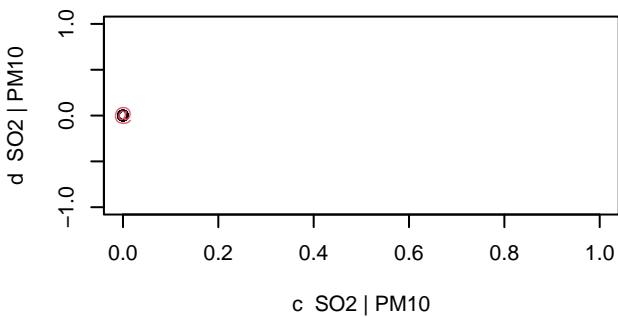
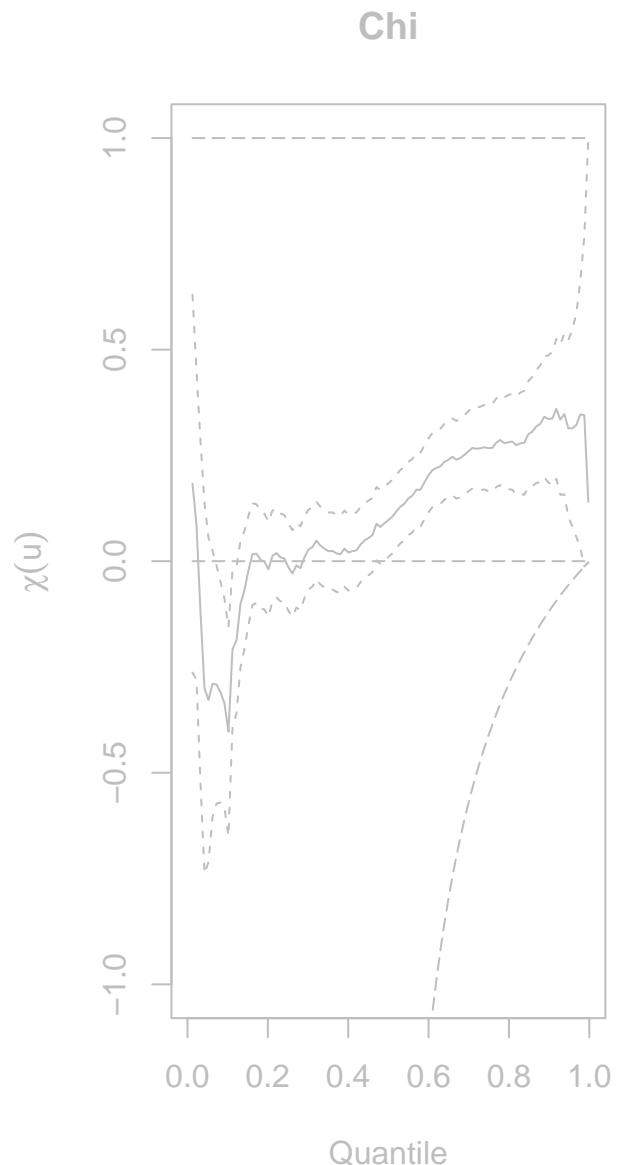
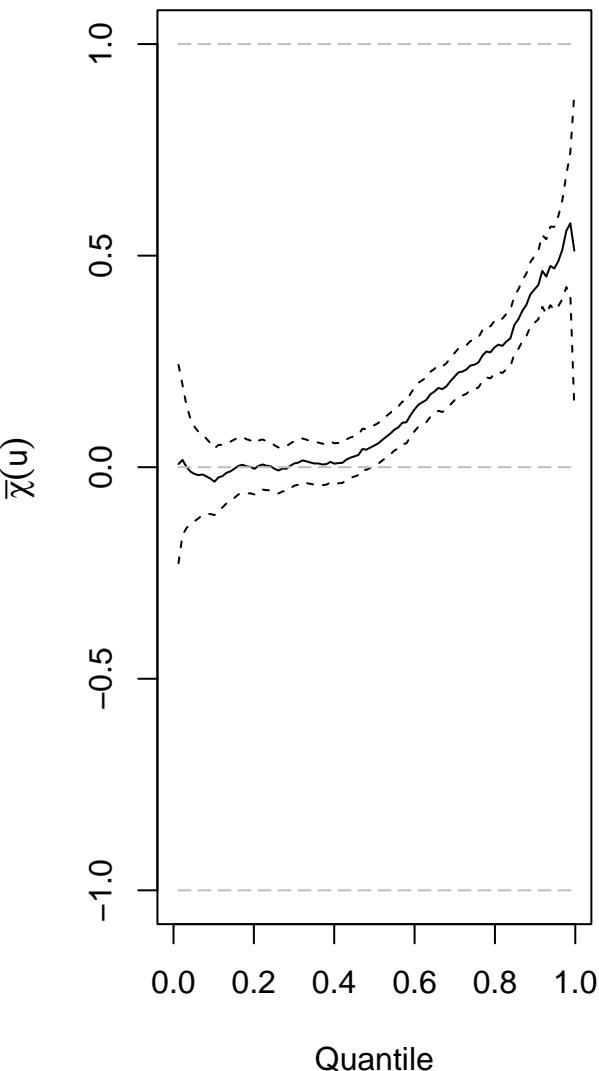
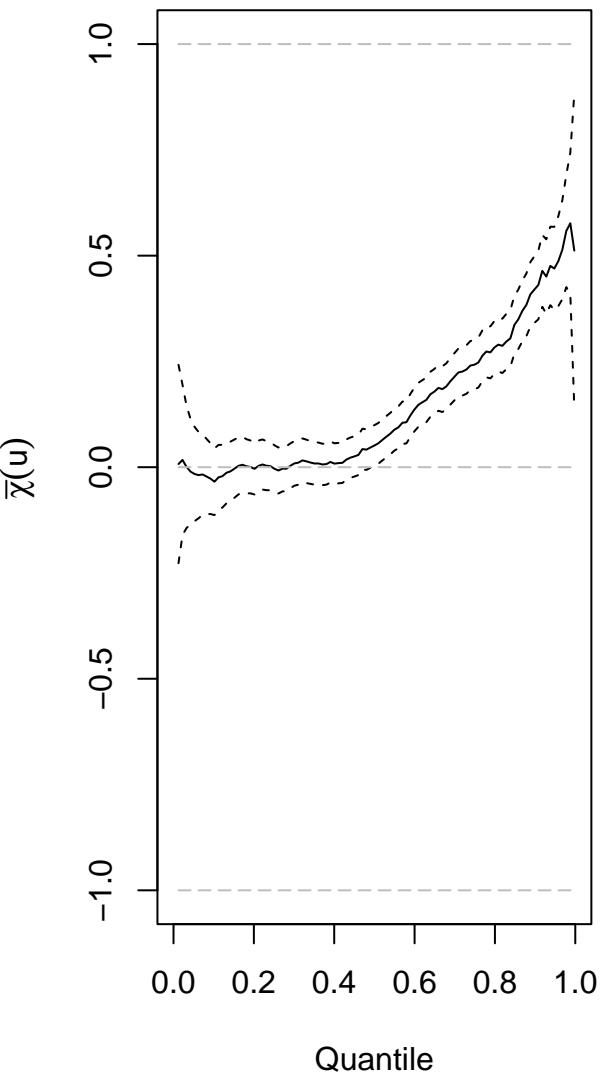


Figure 8.11 of Coles (2001)
Chi Bar



Chi Bar



Chi

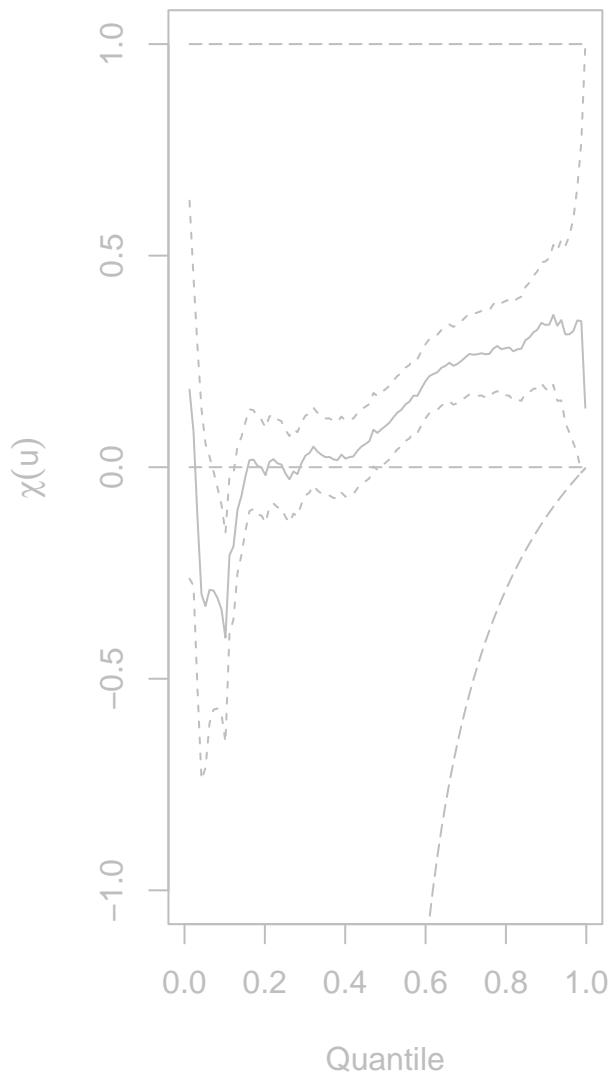


Figure 4.5 of Coles (2001)
Probability plot

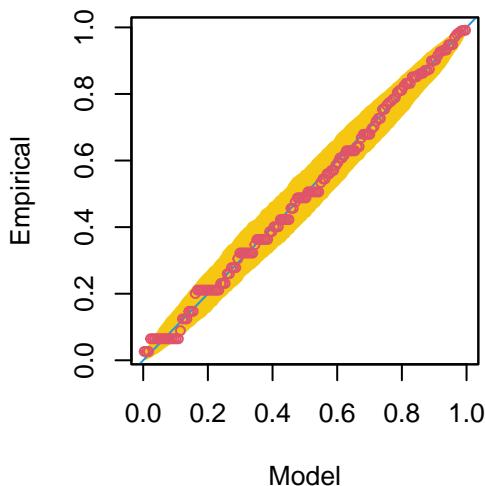


Figure 4.5 of Coles (2001)
Quantile Plot

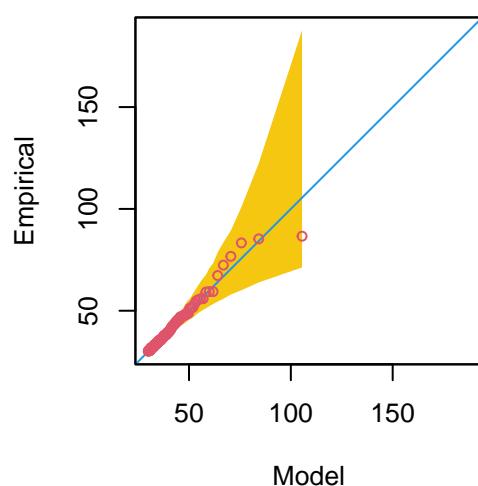


Figure 4.5 of Coles (2001)
Return Level Plot
(SCALE IS DAYS NOT YEARS)

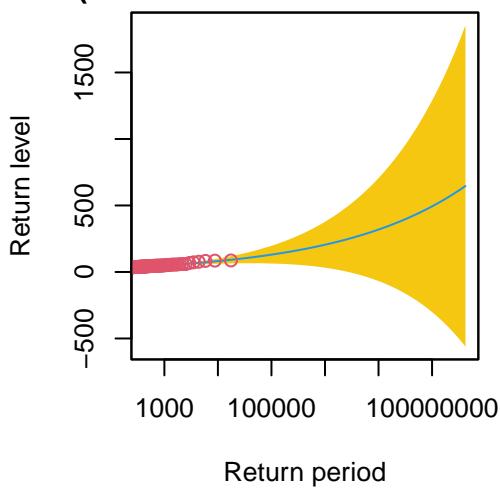
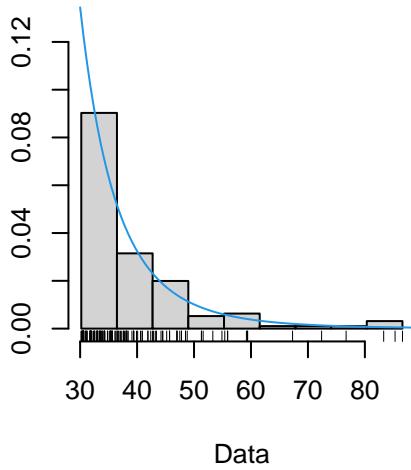
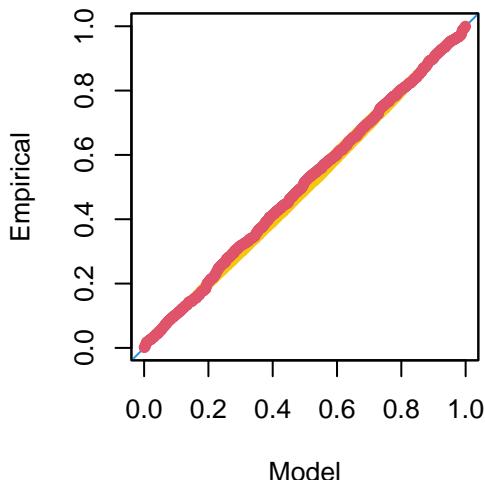


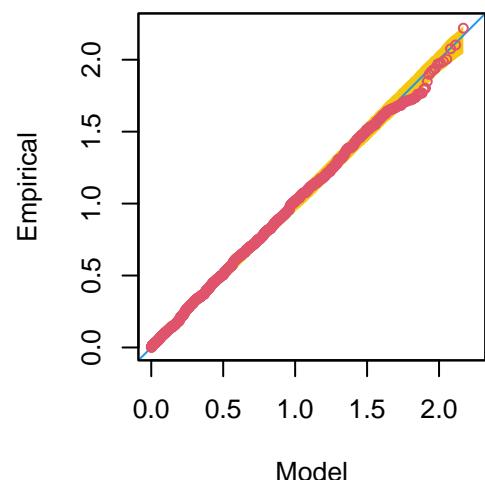
Figure 4.5 of Coles (2001)
Density Plot



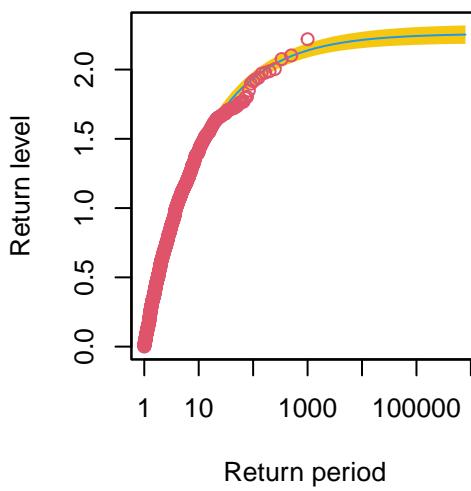
GPD: PP



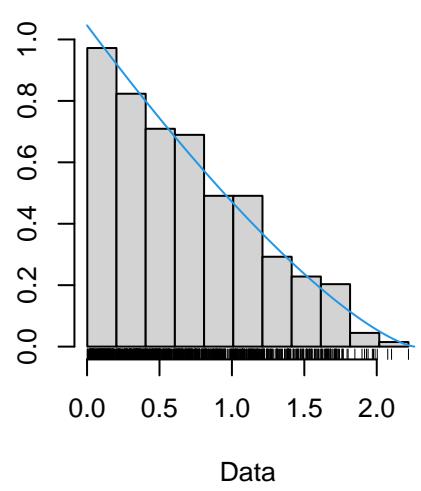
GPD: QQ



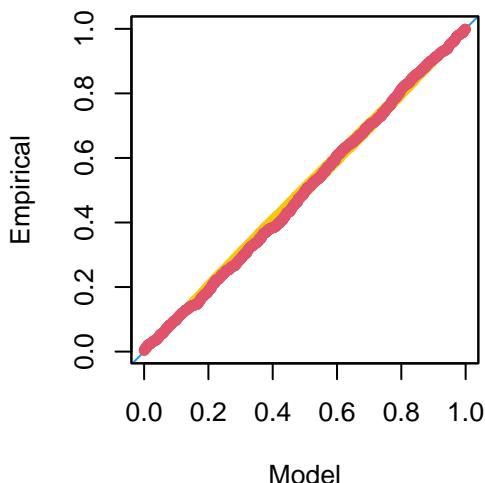
GPD: RL



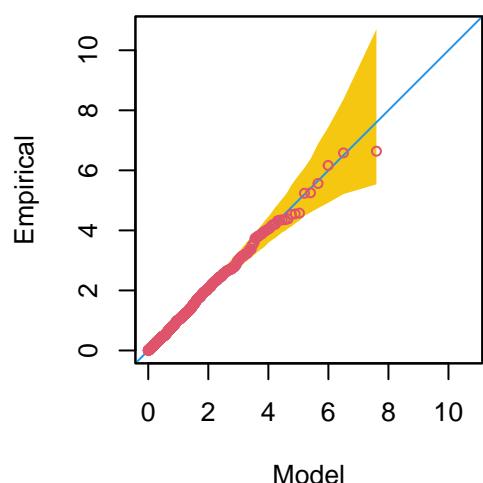
GPD: Hist, Short tailed data



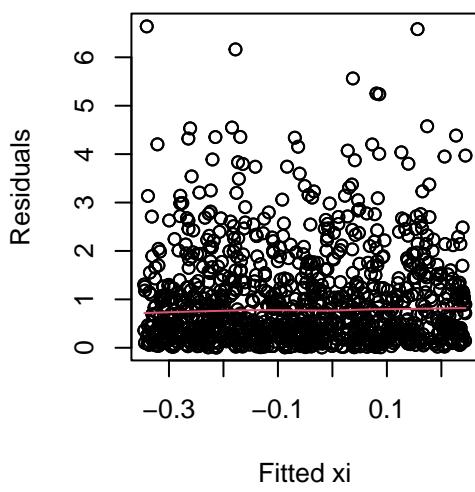
Probability Plot



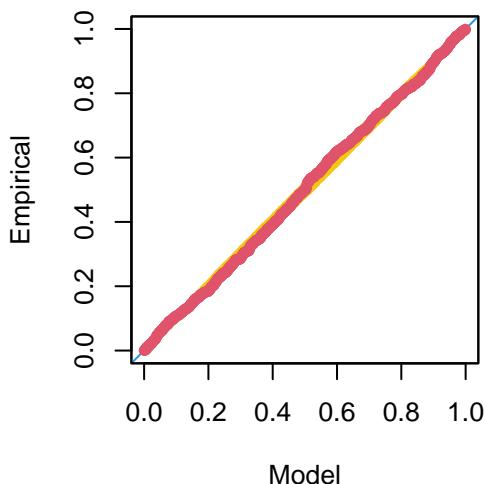
Quantile Plot



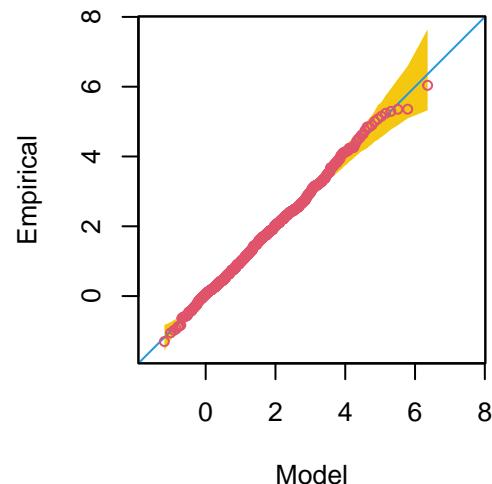
Residuals vs fitted xi



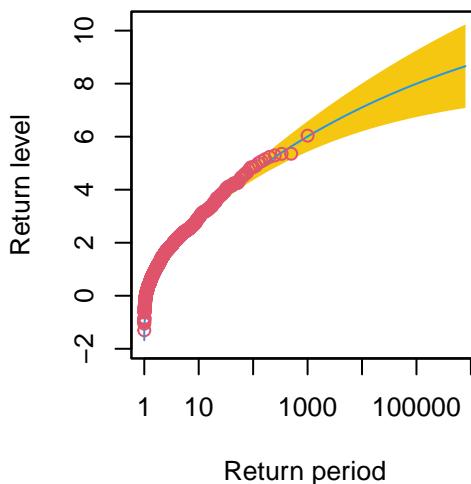
GEV no covariates, neg xi



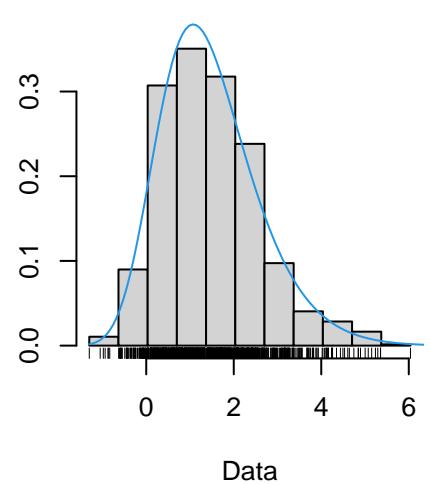
GEV no covariates, neg xi



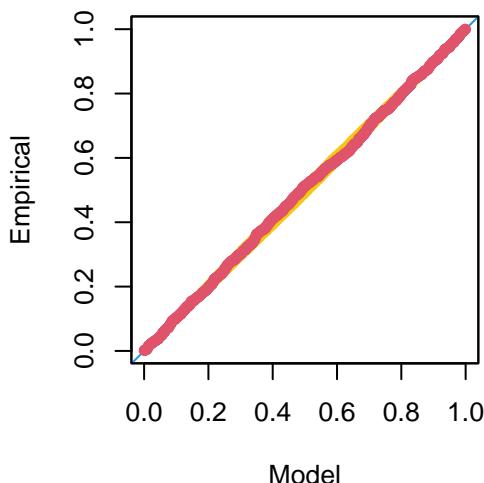
GEV no covariates, neg xi



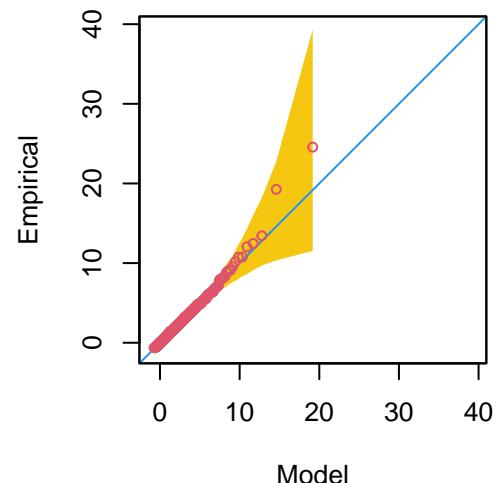
GEV no covariates, neg xi



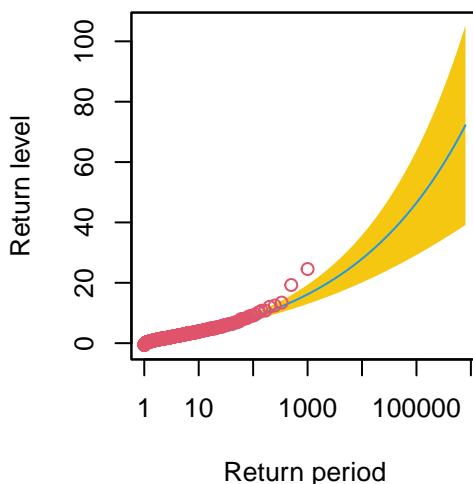
GEV no covariates, pos xi



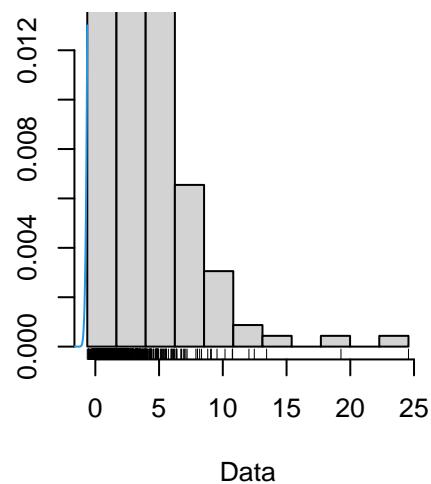
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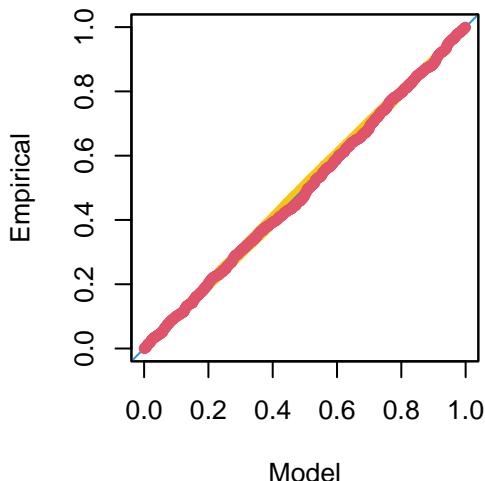
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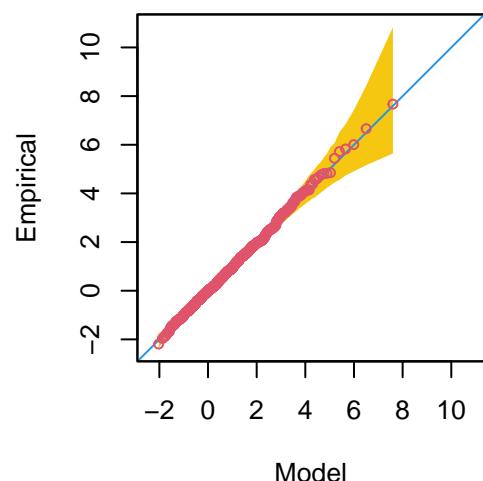
GEV no covariates, pos xi



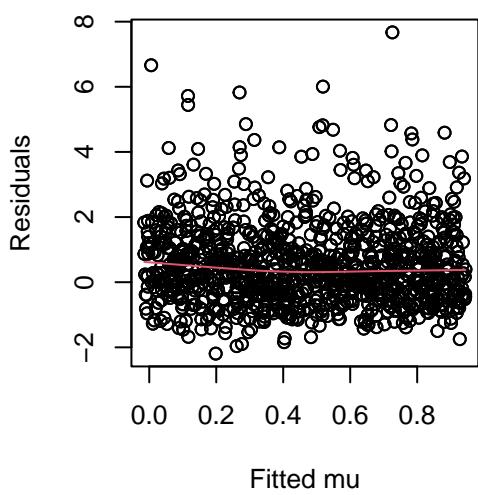
GEV with covariates



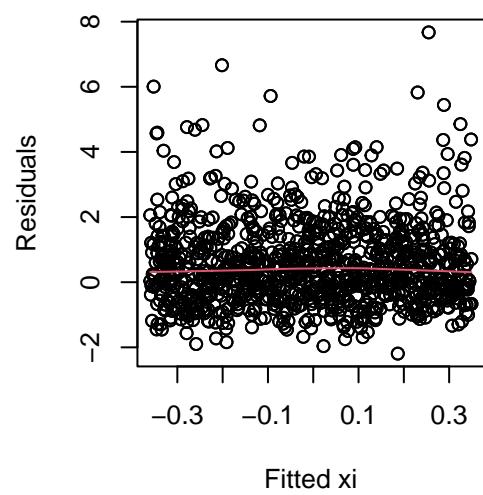
GEV with covariates



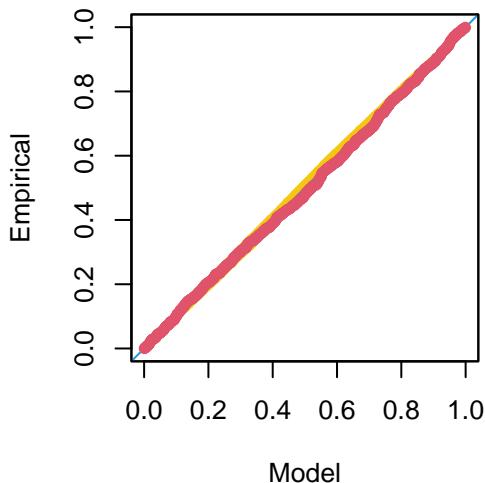
Residuals vs fitted mu



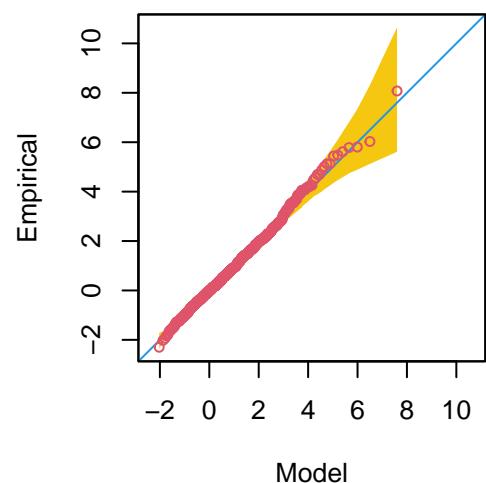
Residuals vs fitted xi



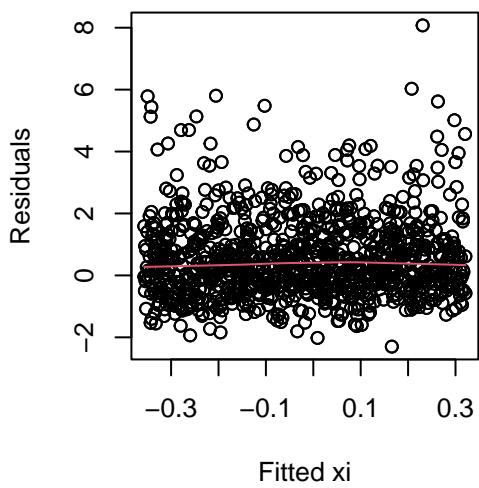
GEV with one covariate

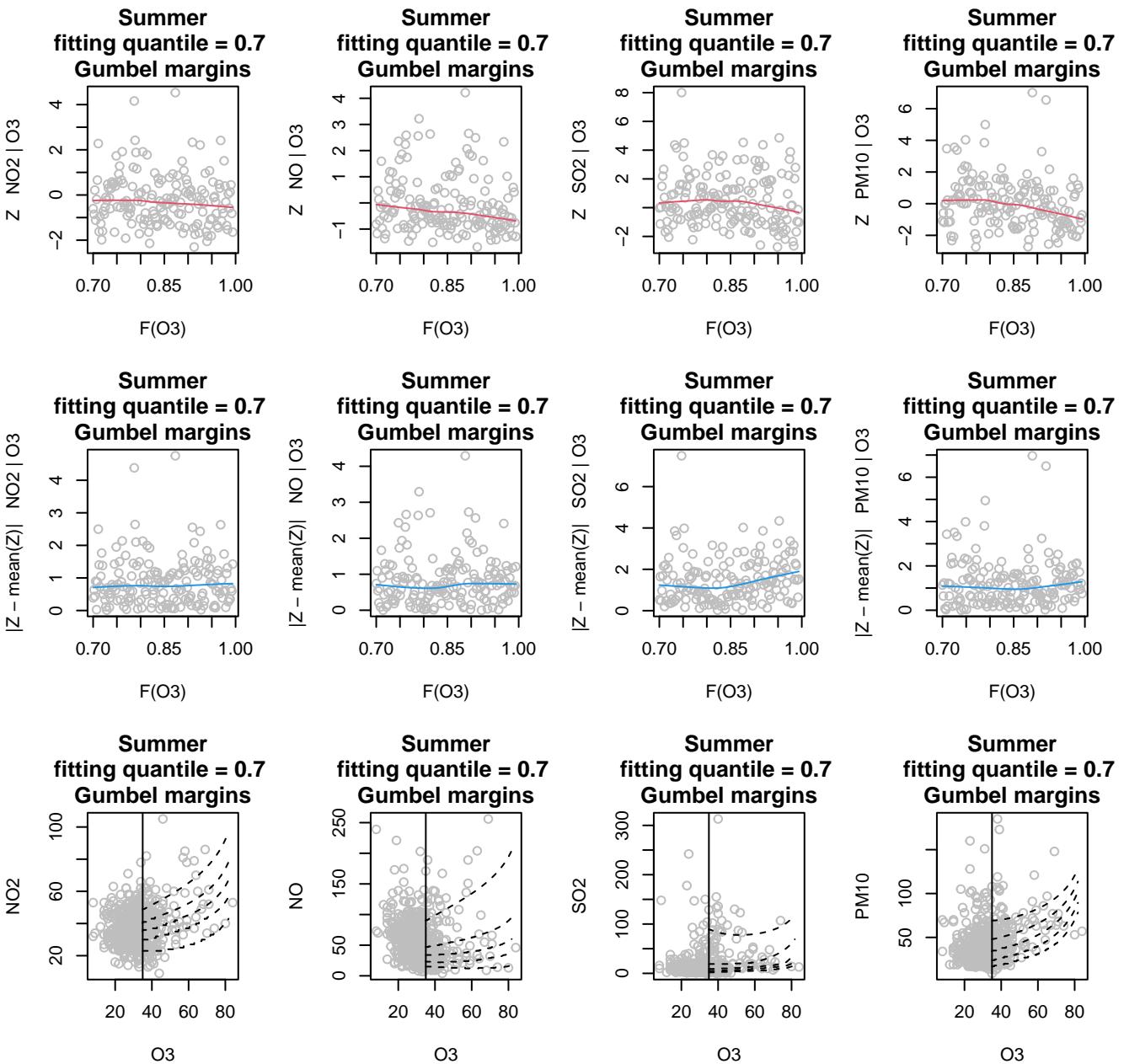


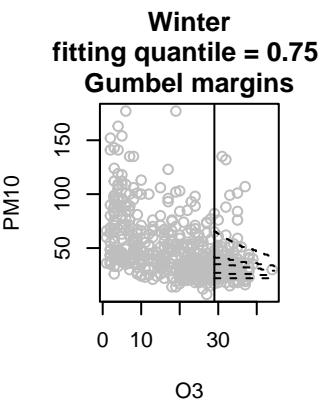
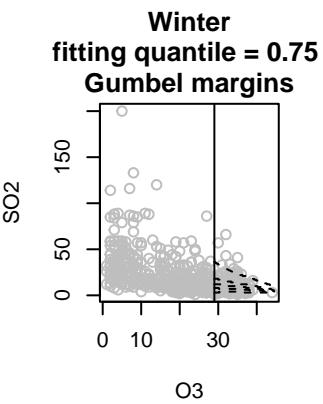
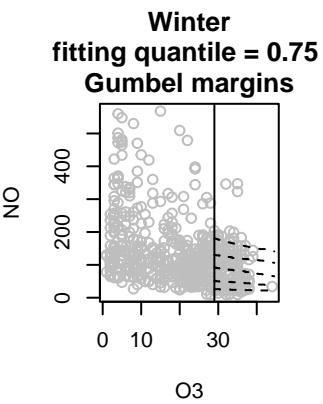
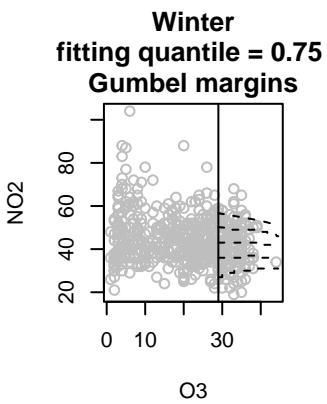
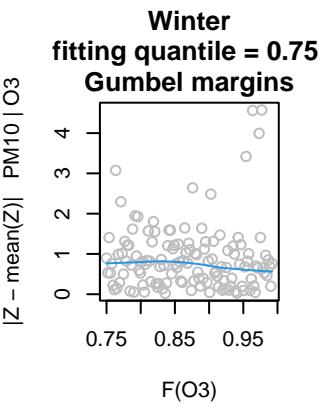
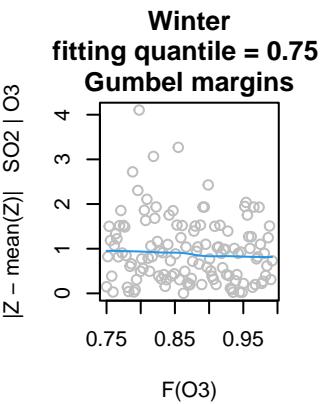
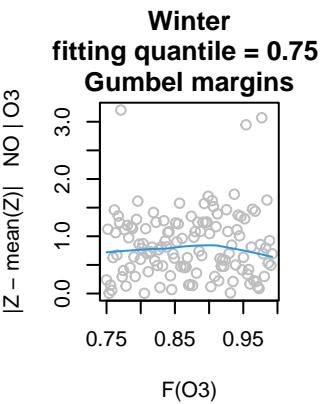
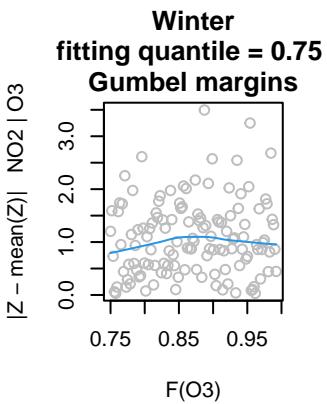
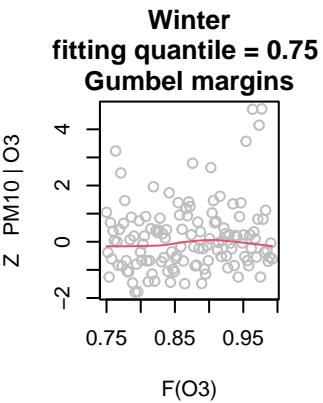
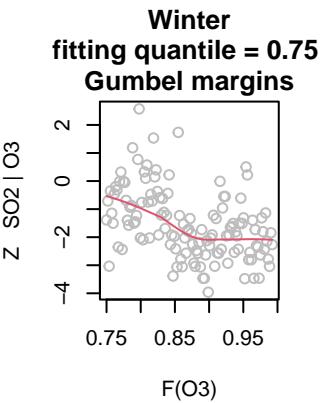
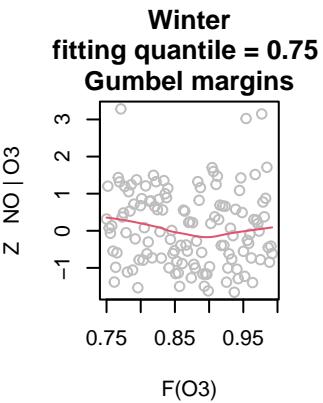
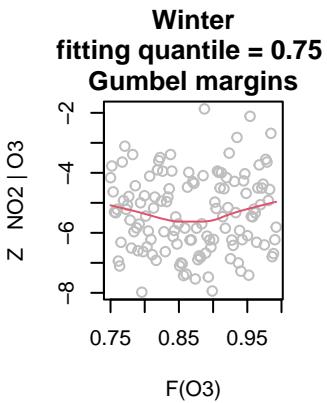
GEV with one covariate

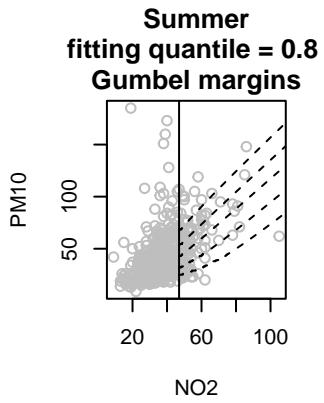
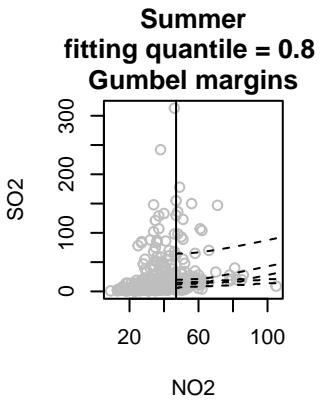
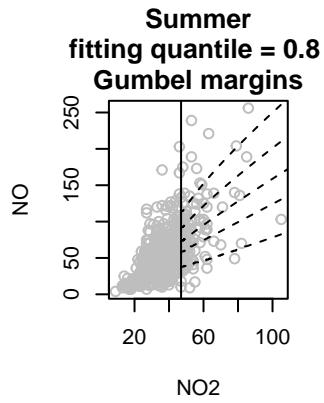
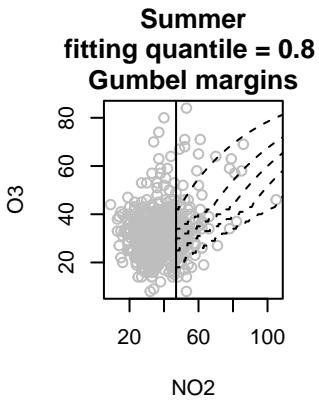
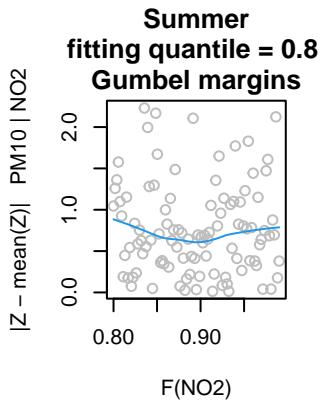
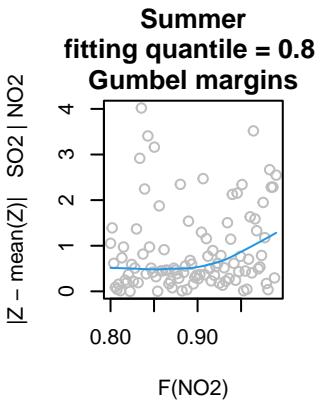
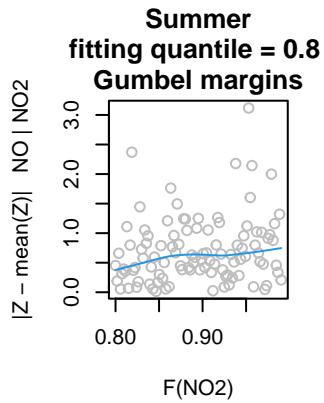
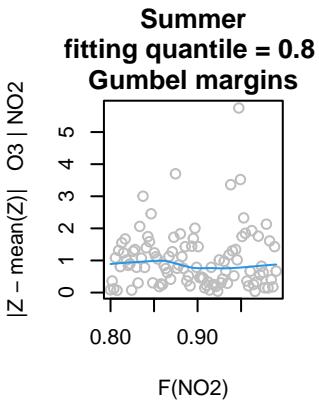
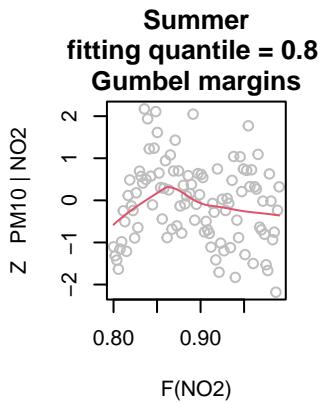
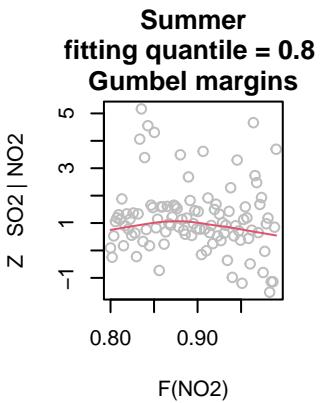
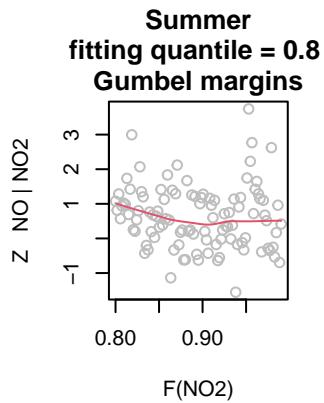
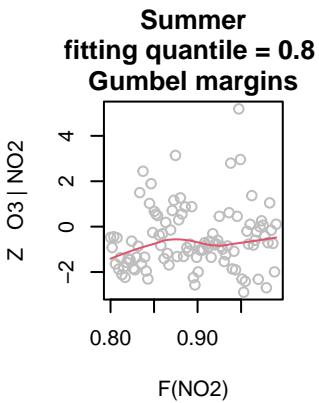


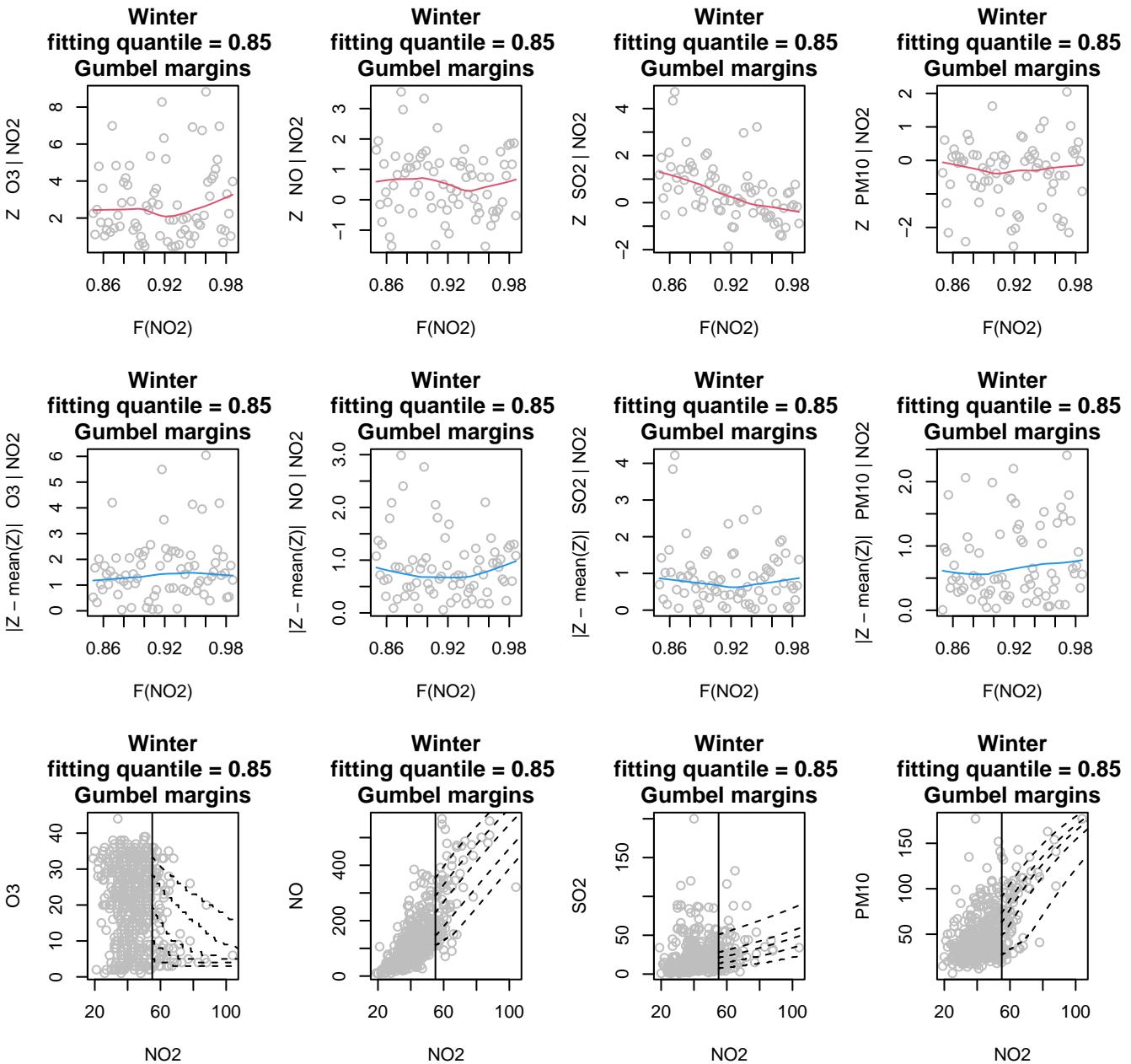
Residuals vs fitted xi

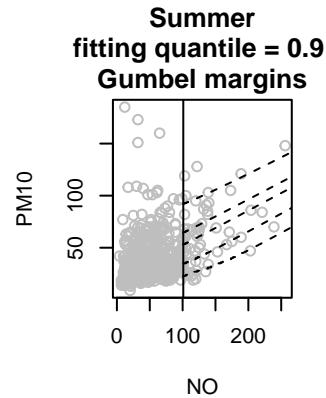
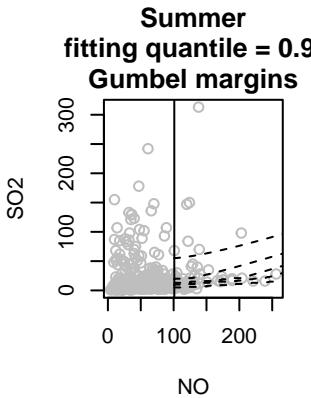
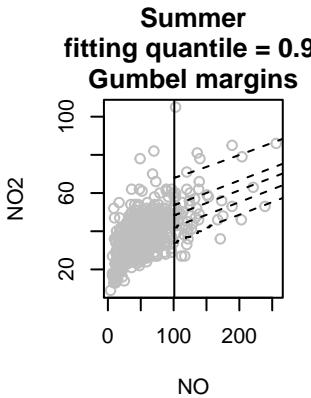
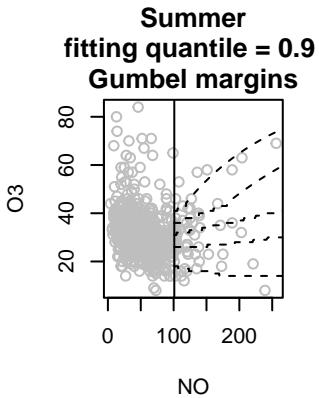
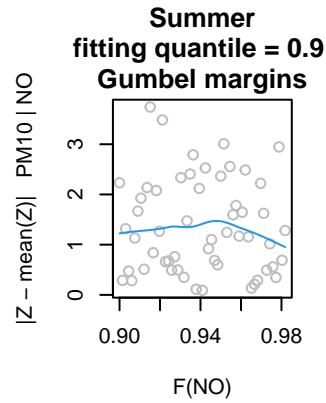
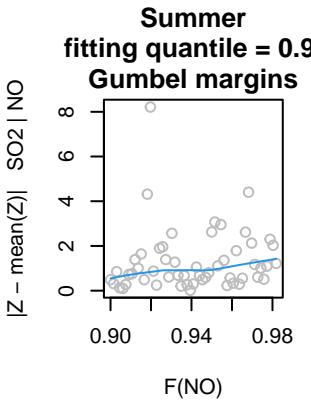
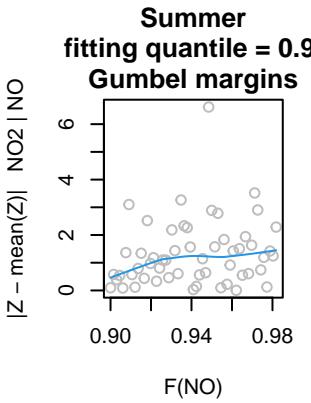
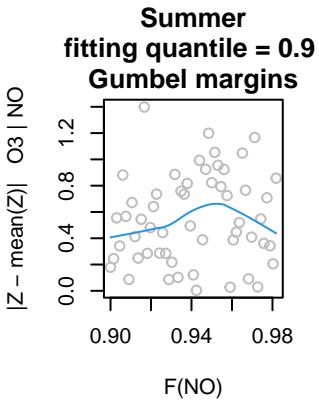
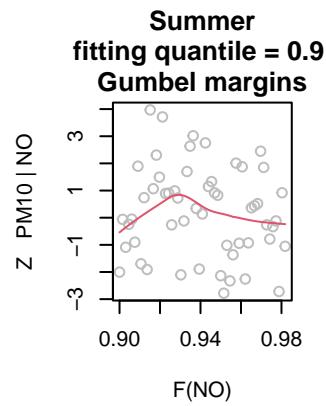
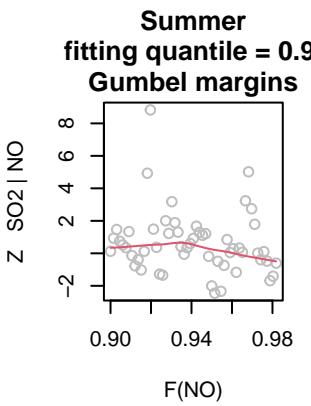
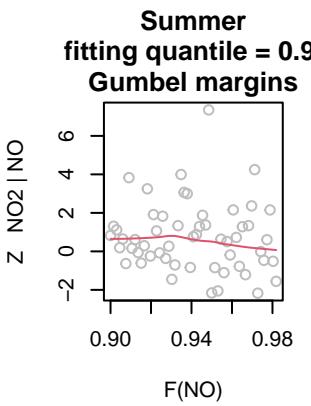
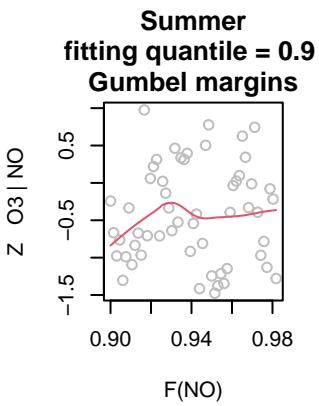


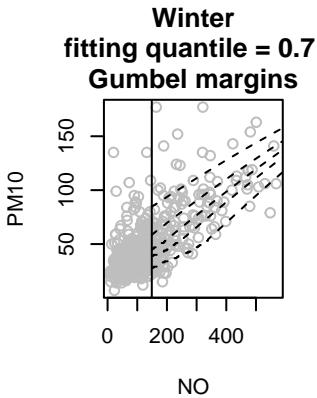
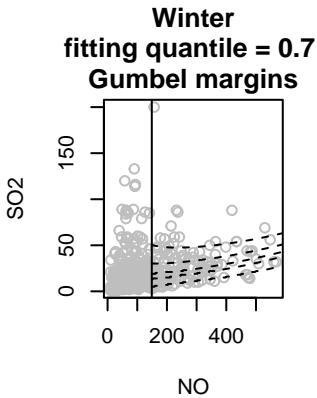
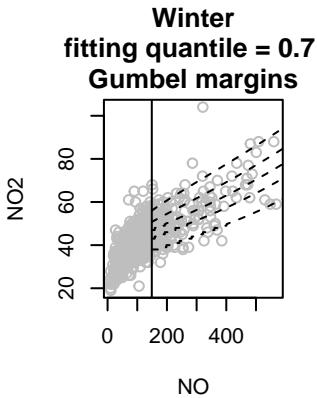
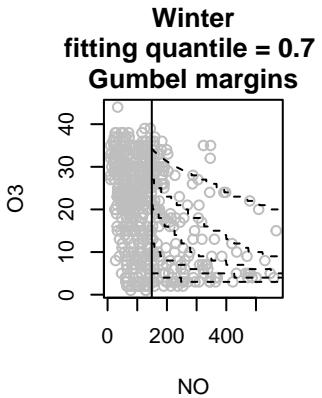
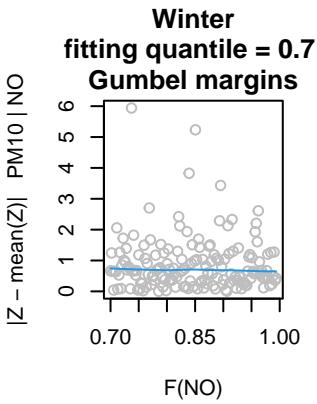
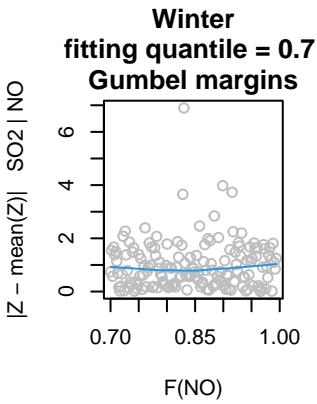
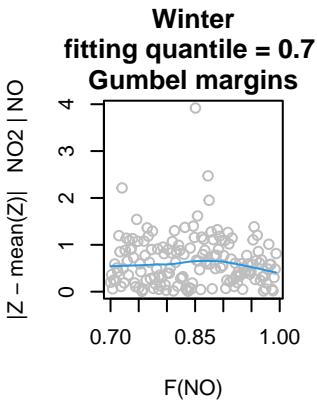
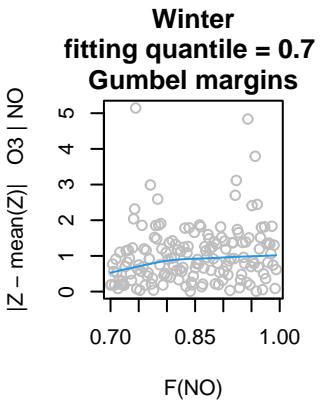
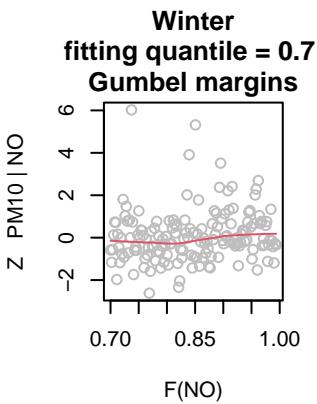
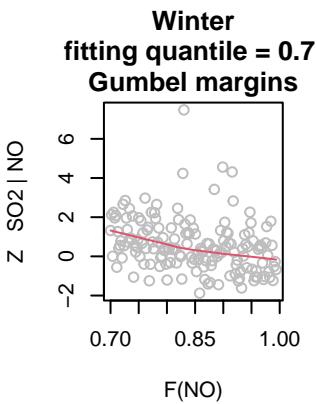
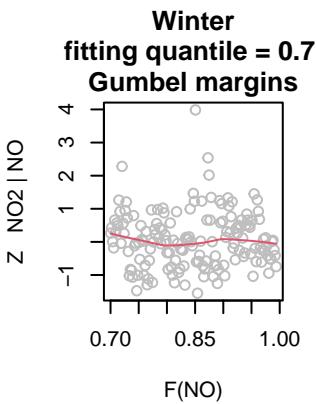
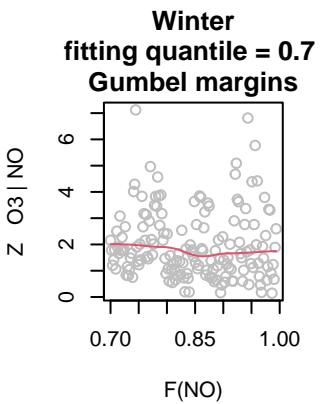


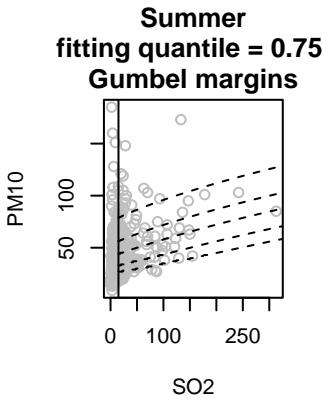
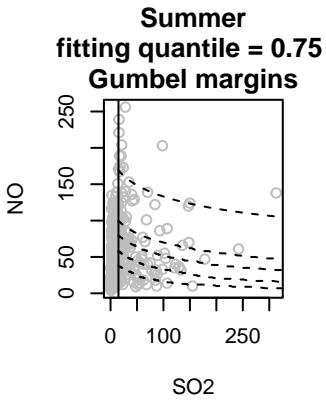
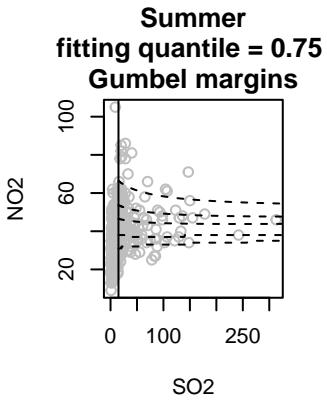
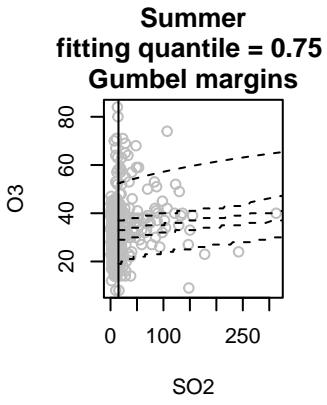
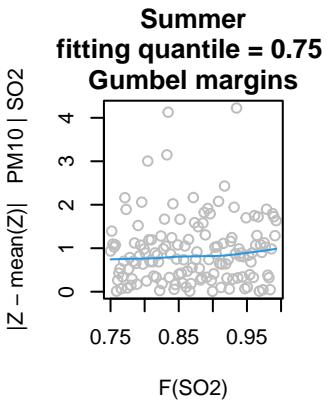
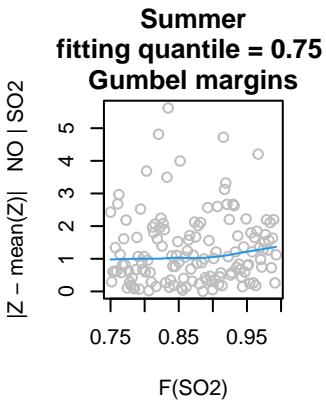
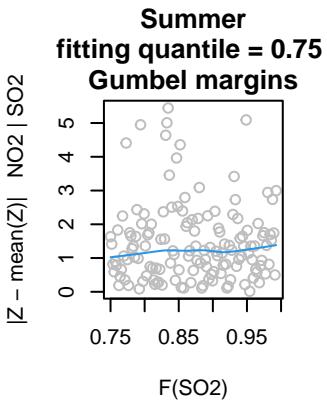
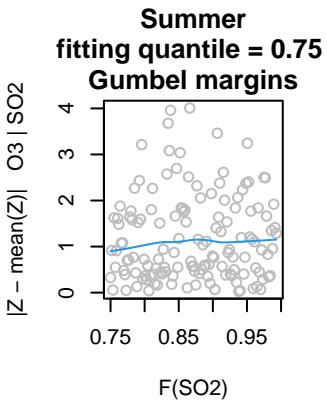
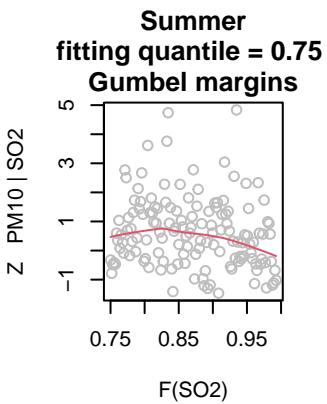
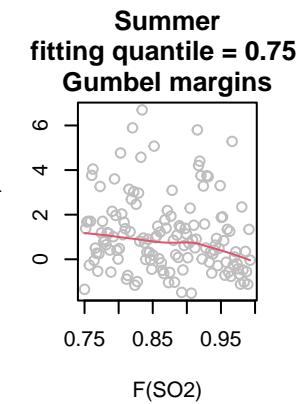
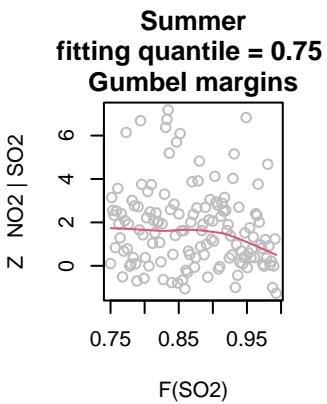
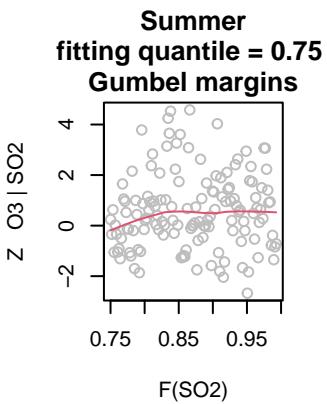


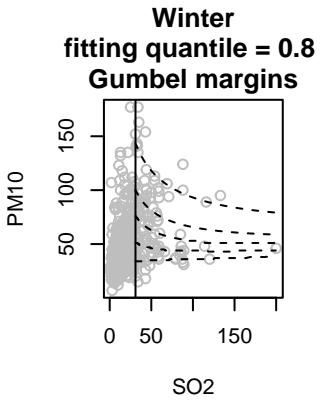
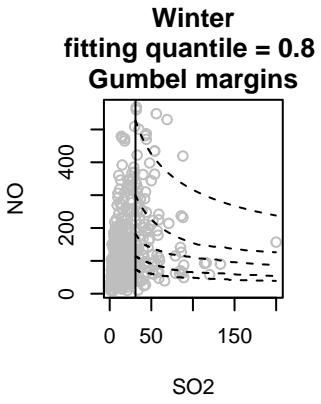
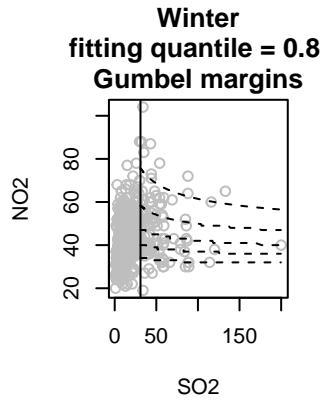
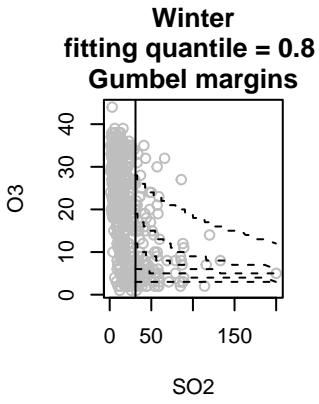
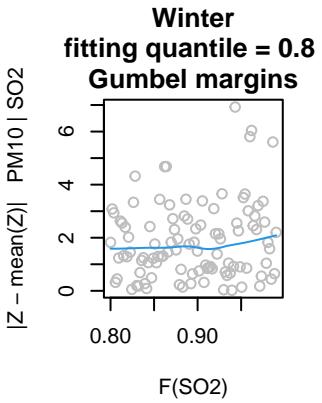
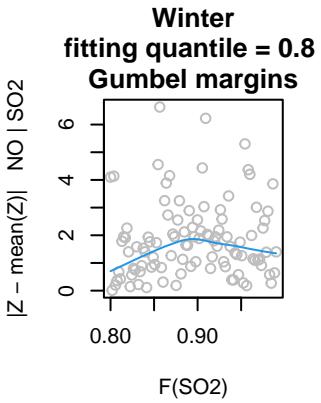
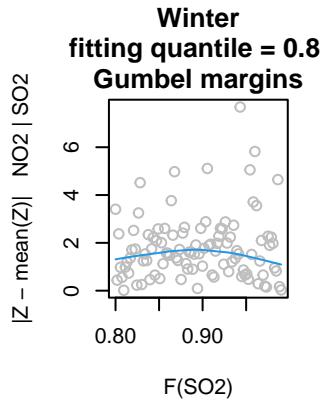
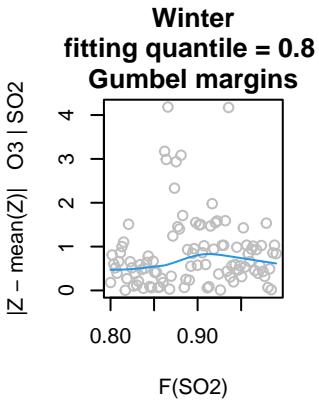
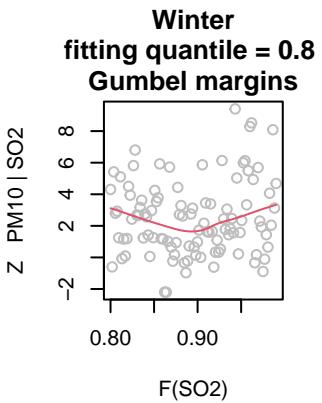
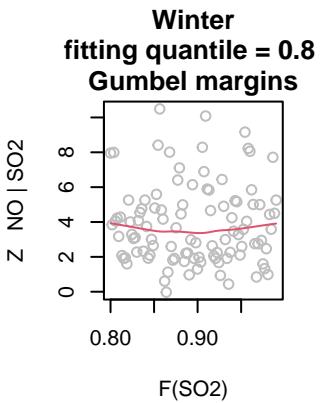
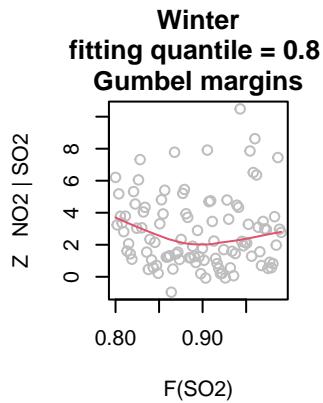
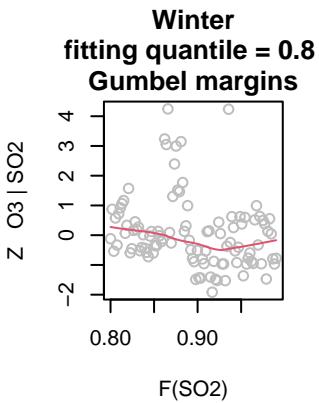


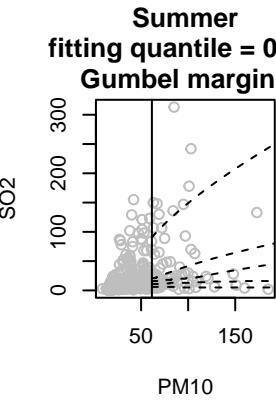
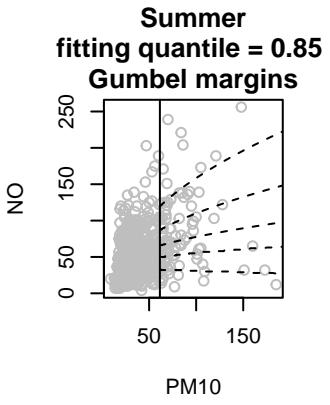
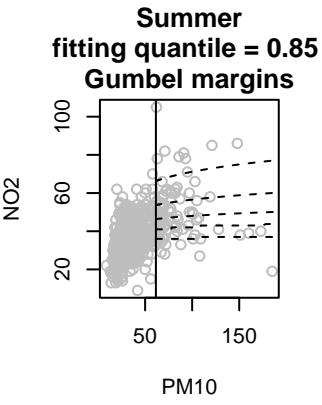
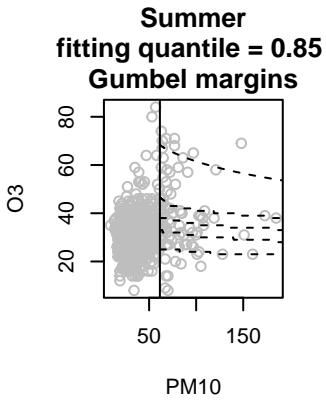
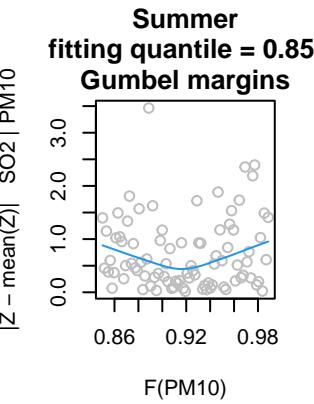
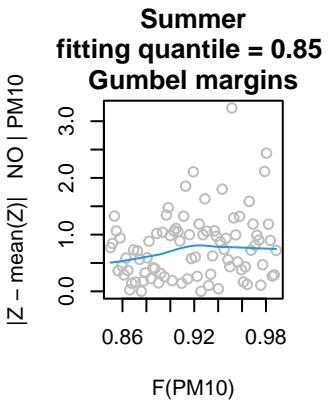
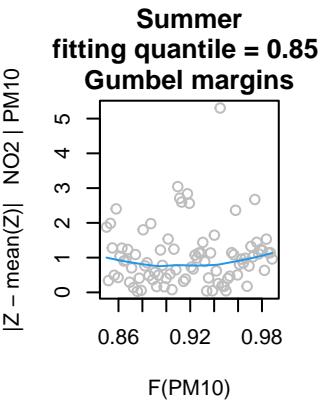
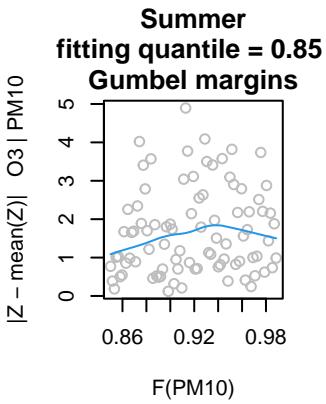
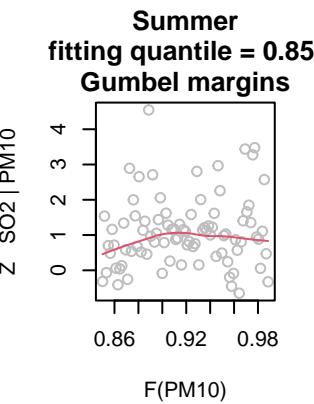
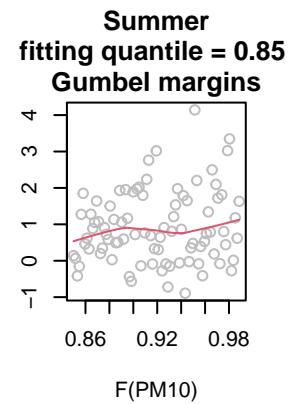
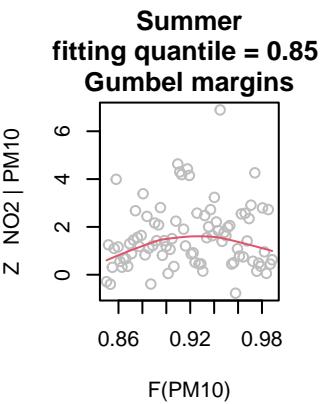
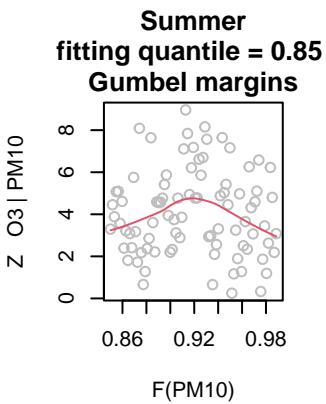


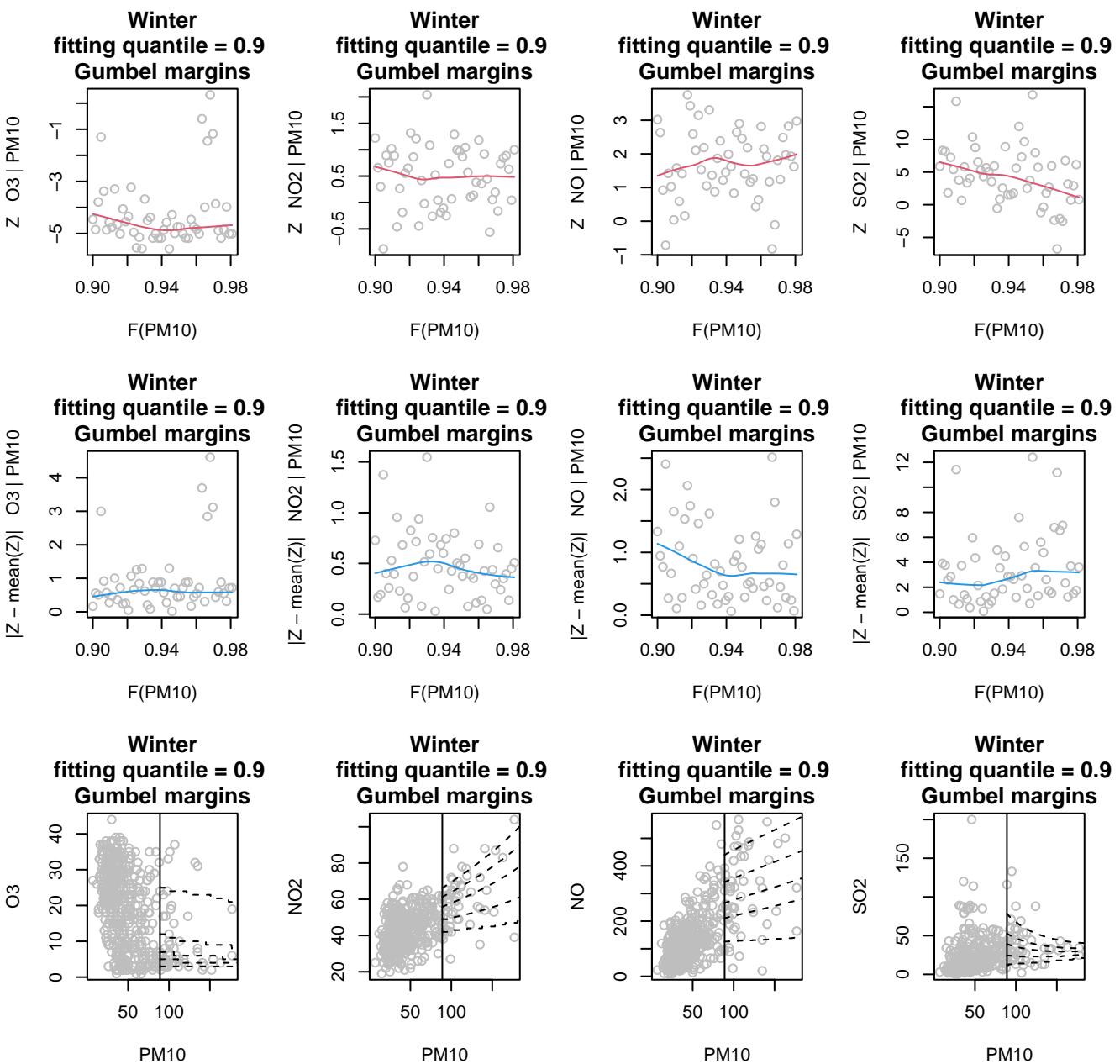


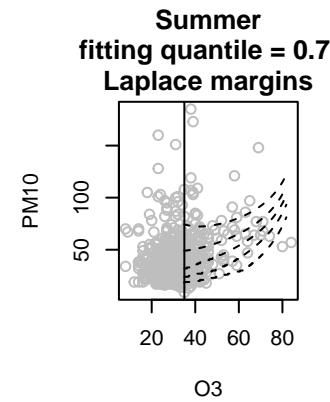
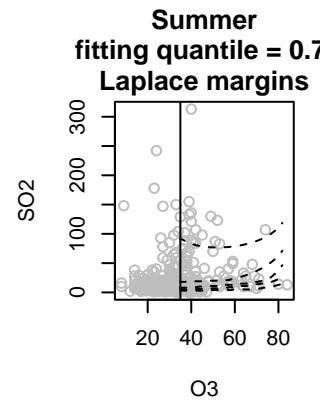
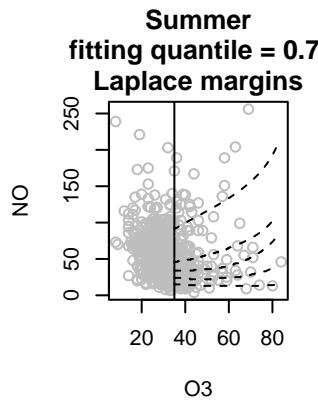
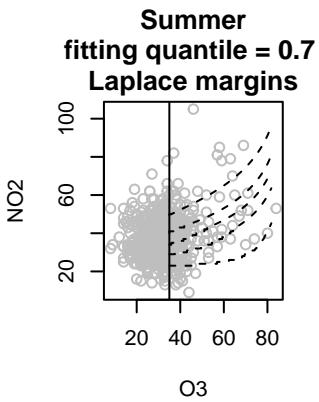
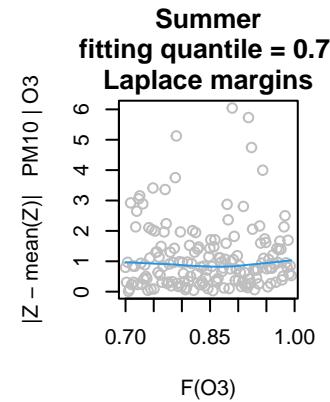
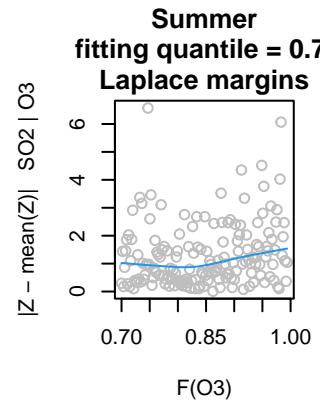
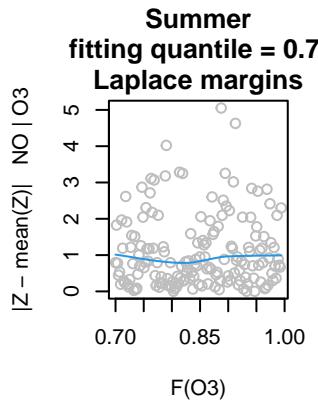
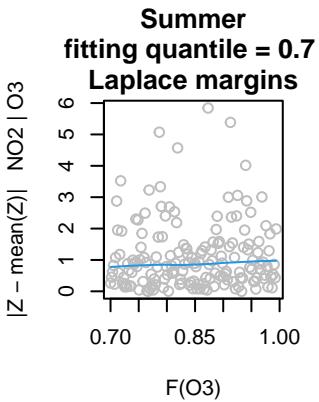
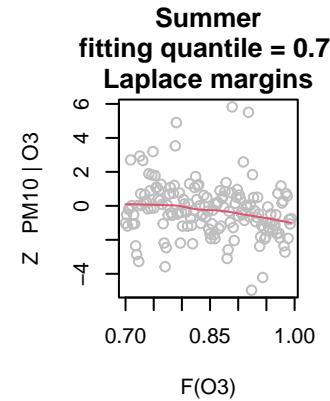
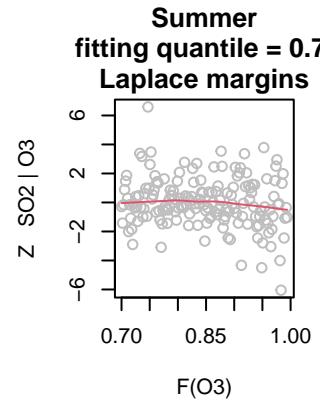
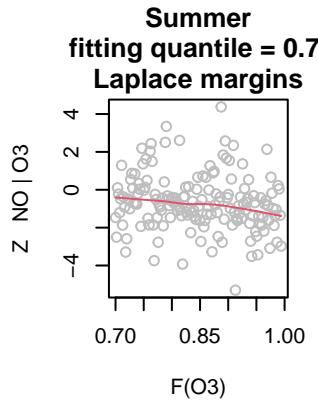
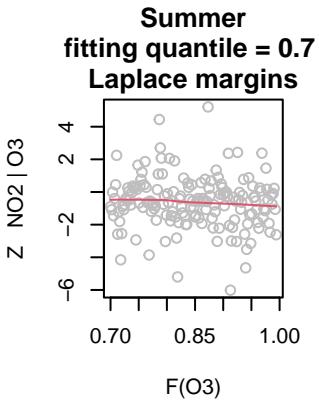


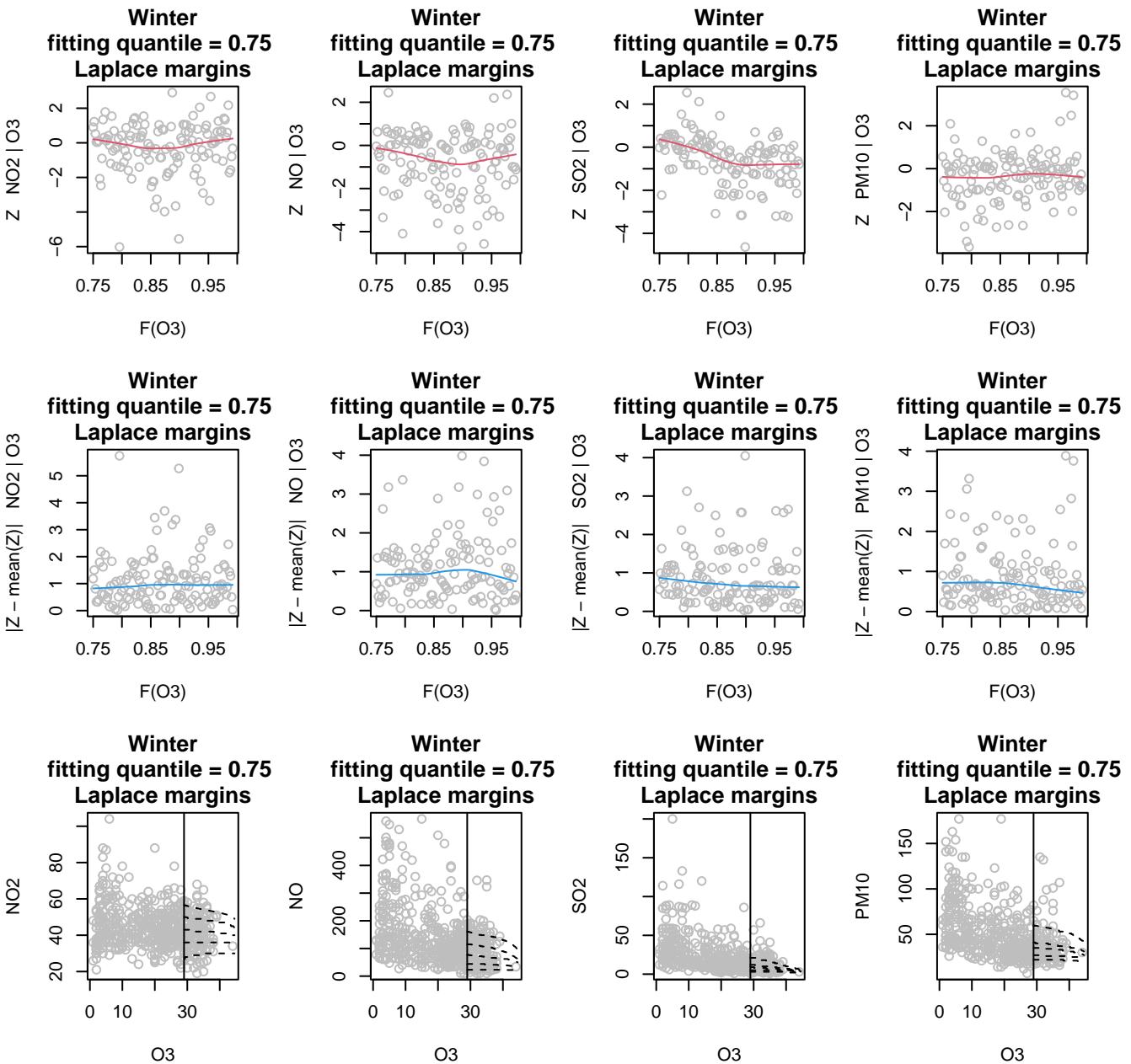


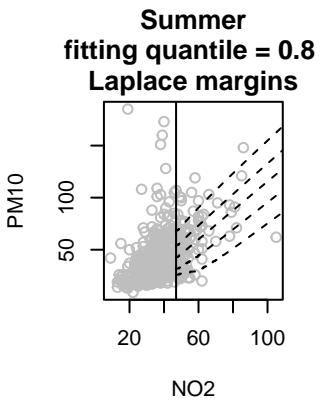
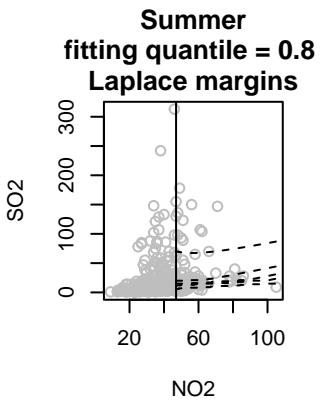
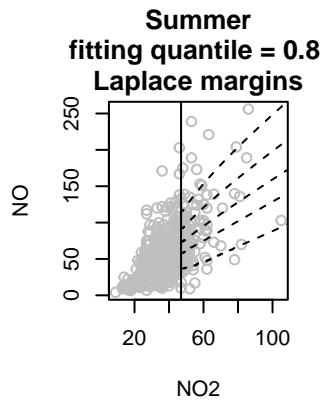
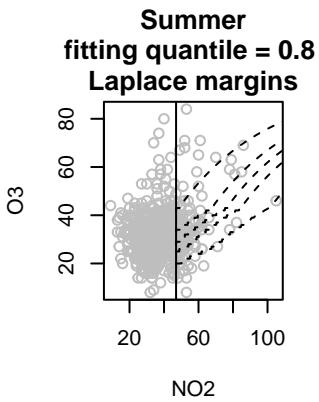
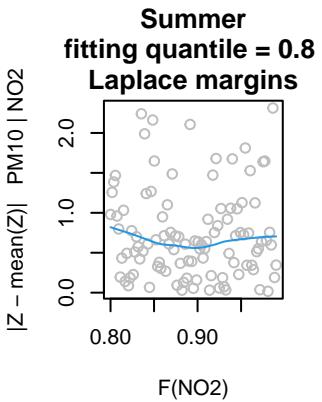
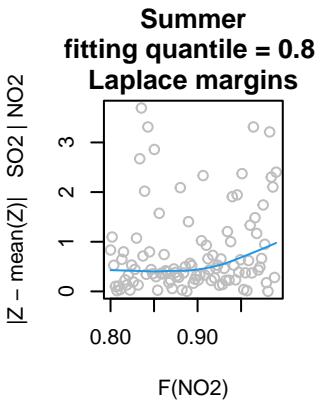
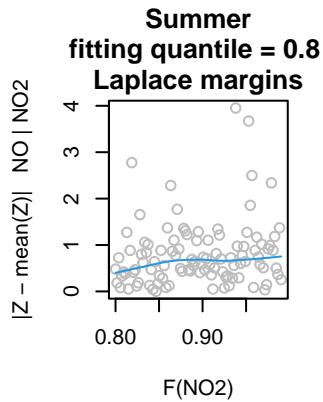
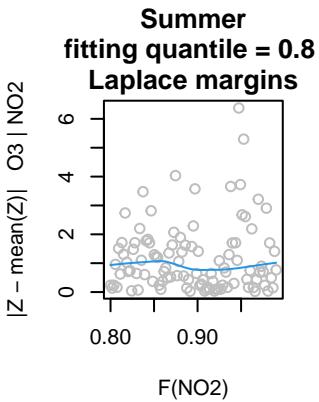
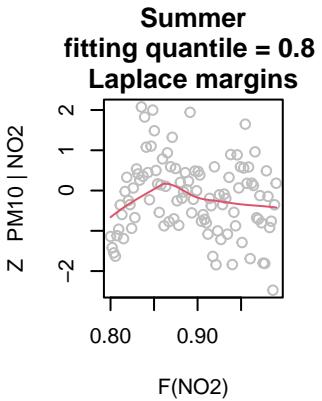
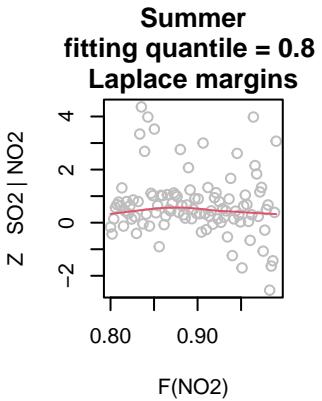
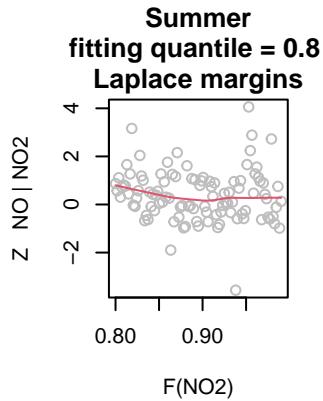
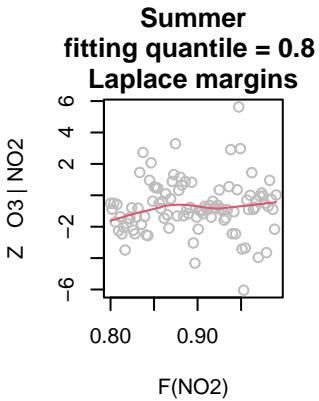


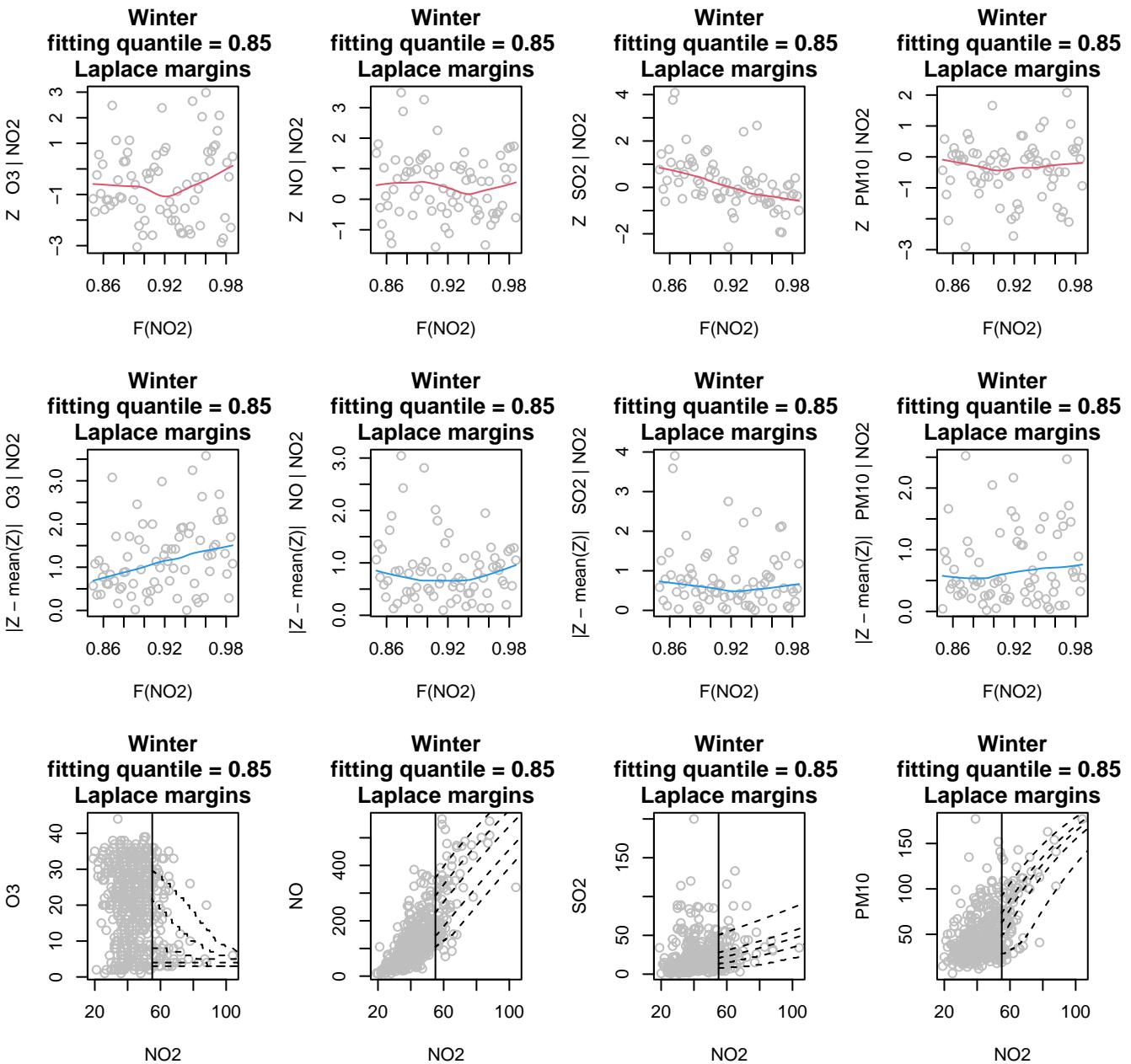


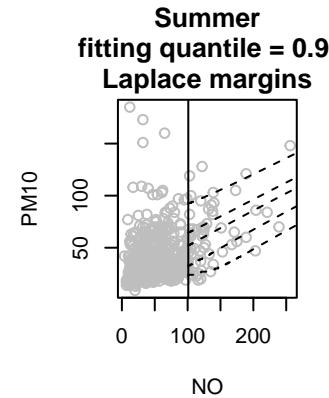
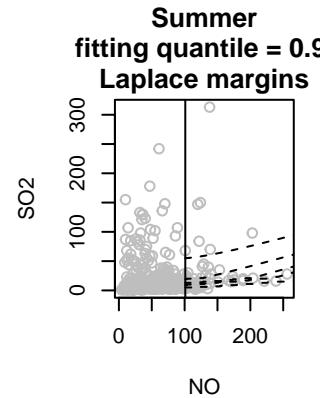
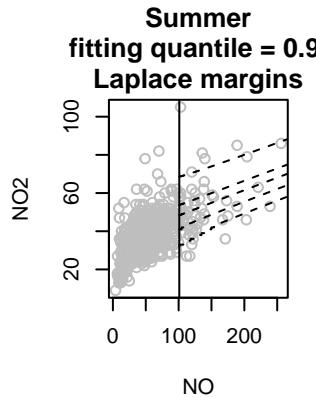
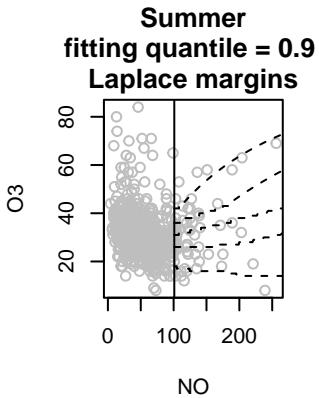
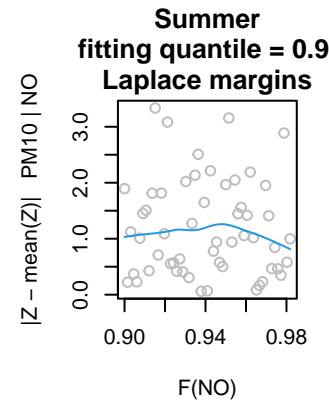
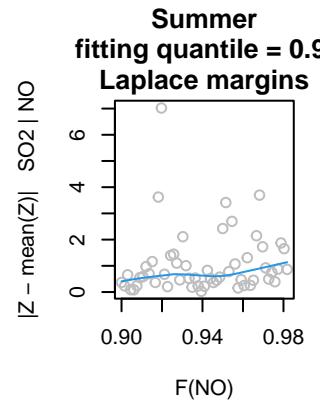
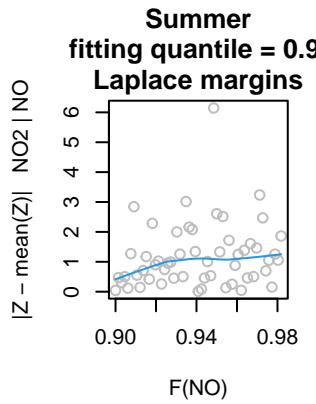
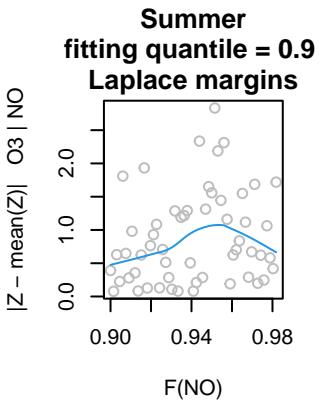
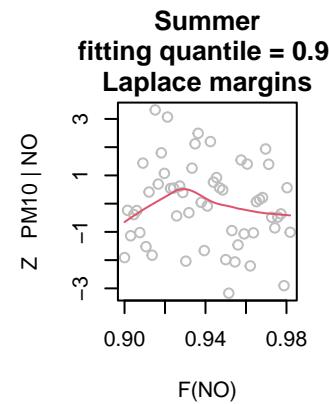
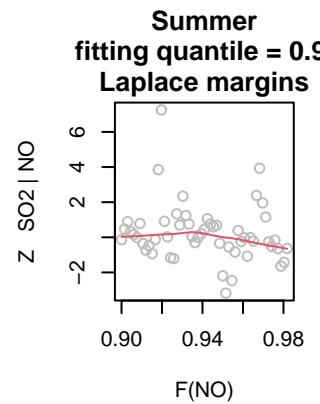
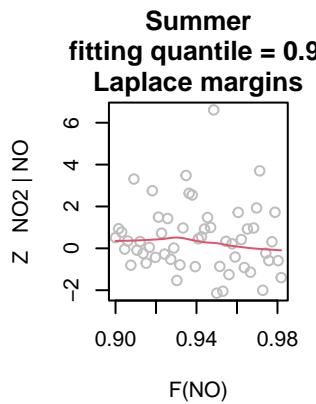
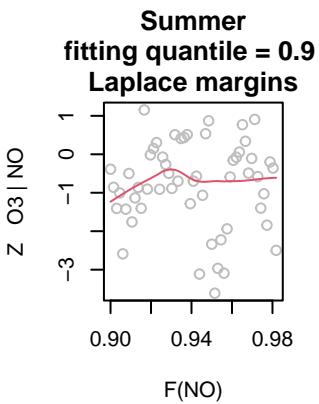


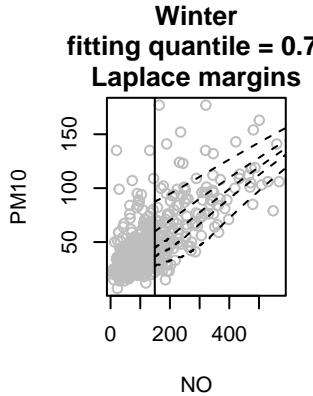
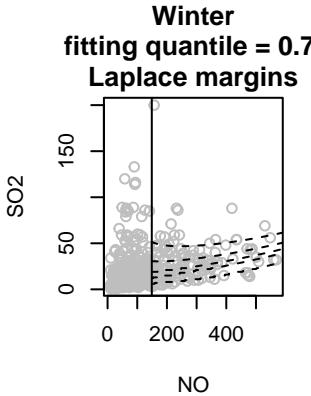
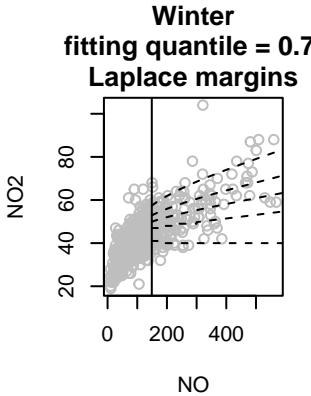
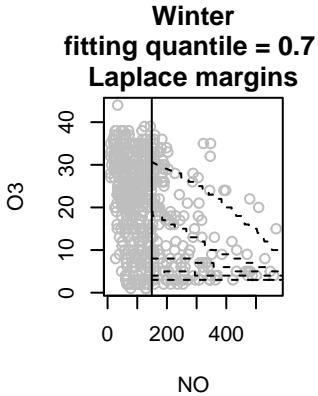
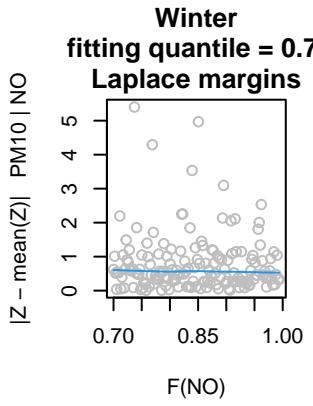
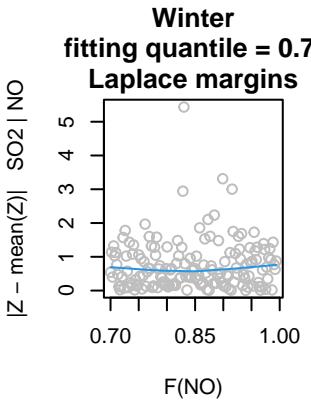
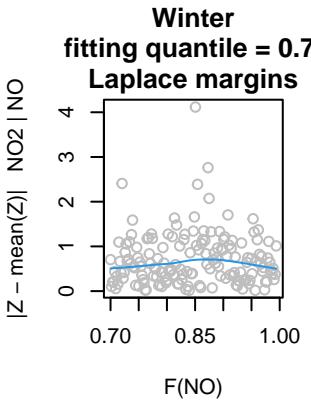
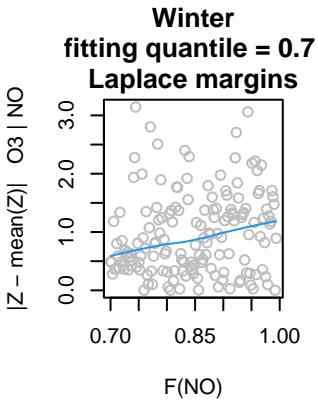
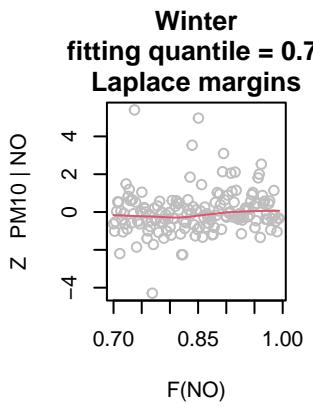
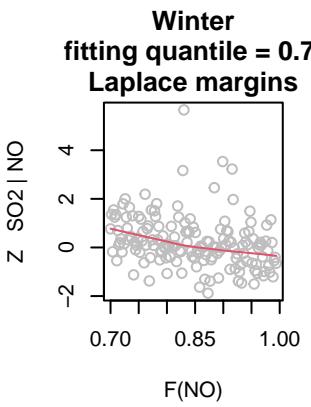
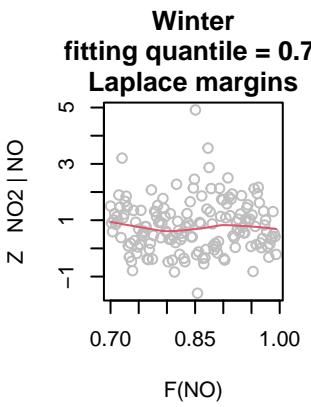
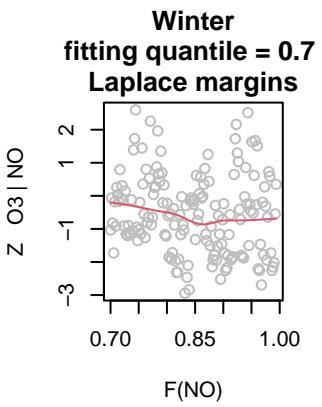


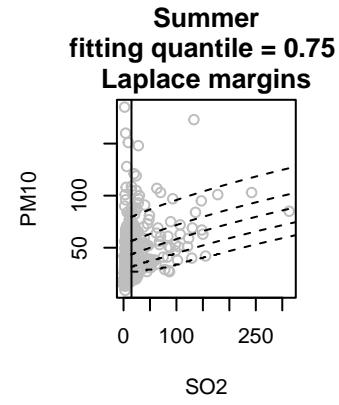
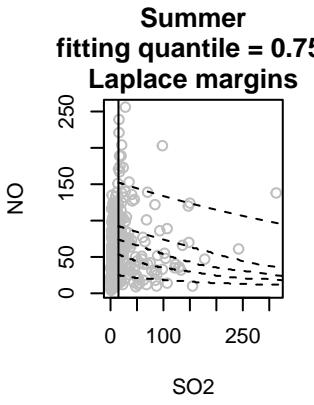
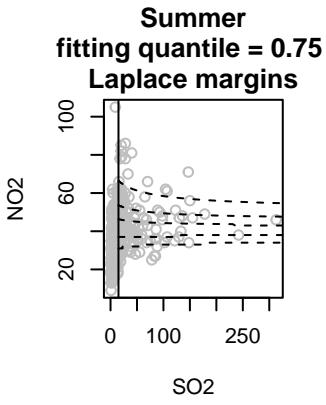
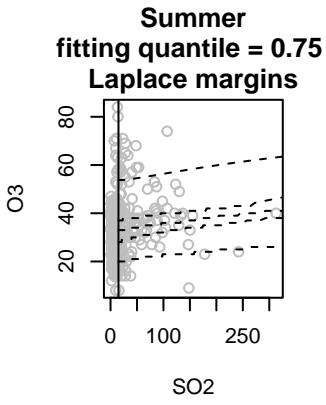
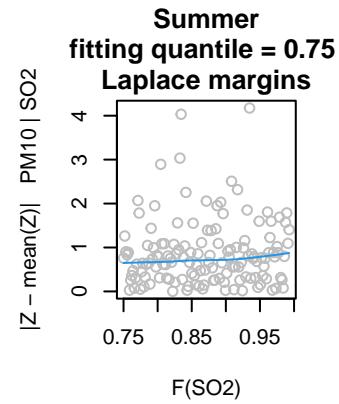
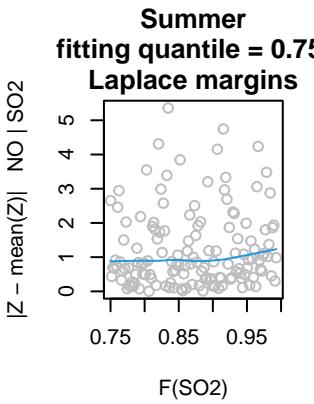
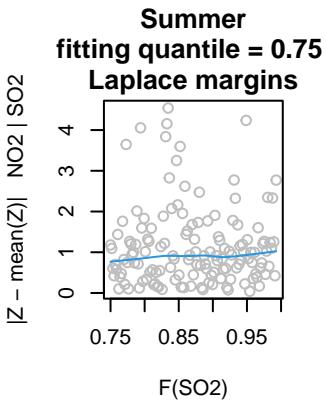
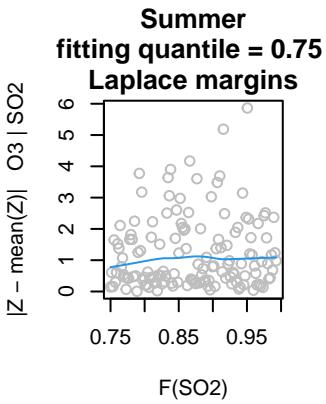
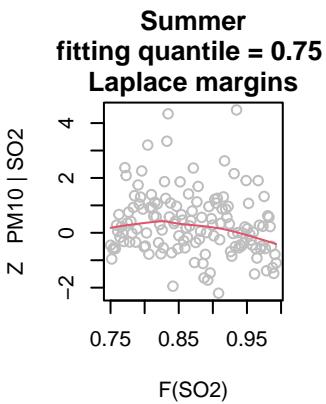
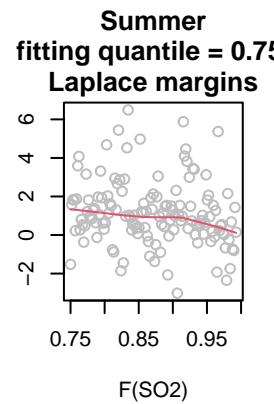
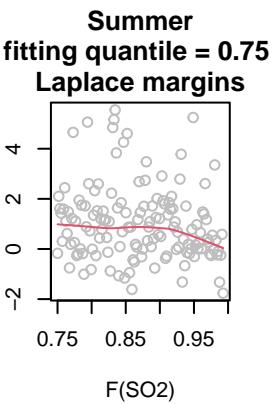
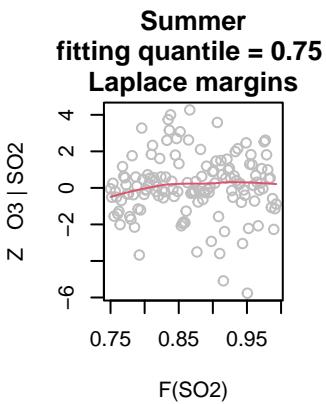


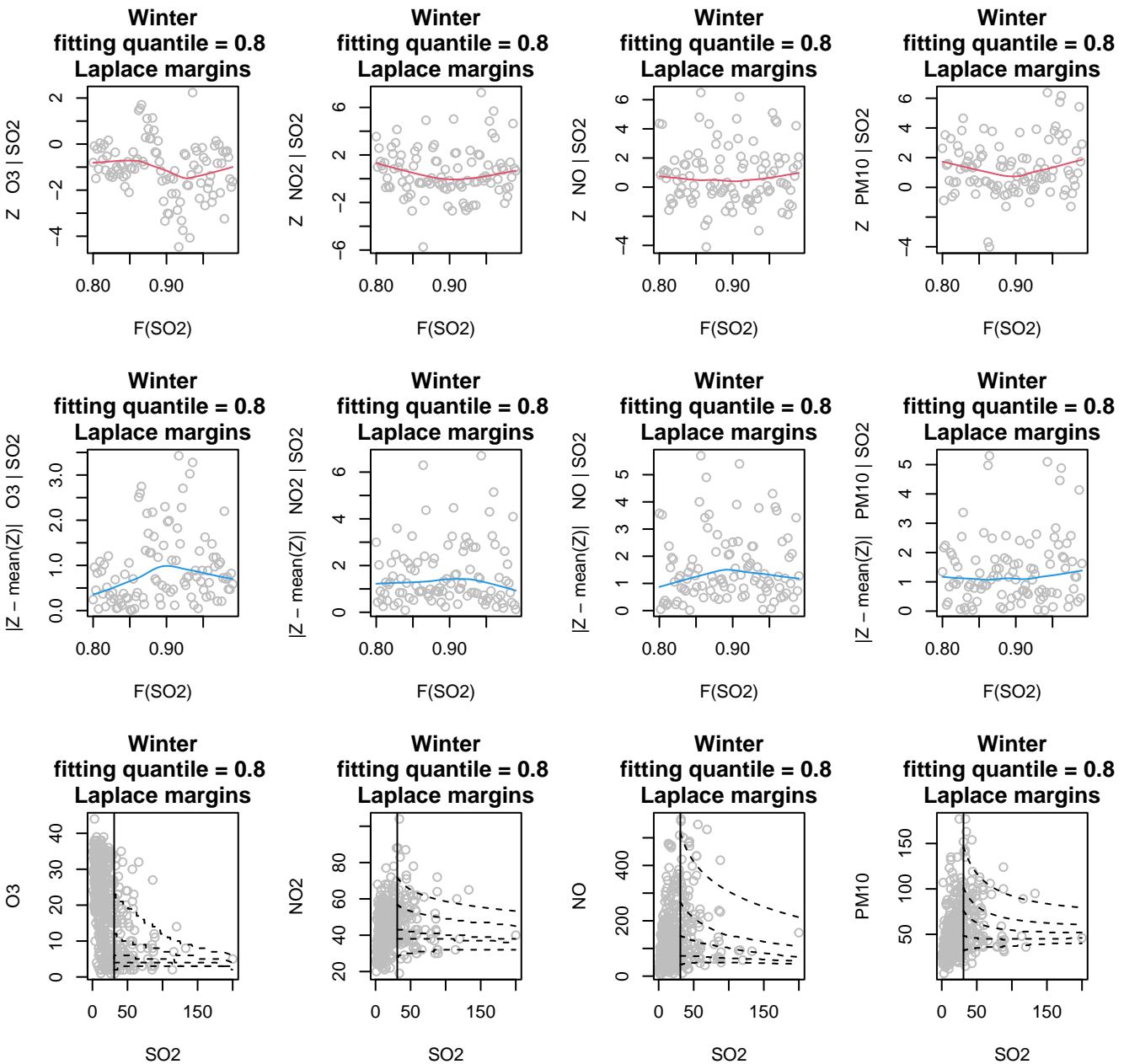


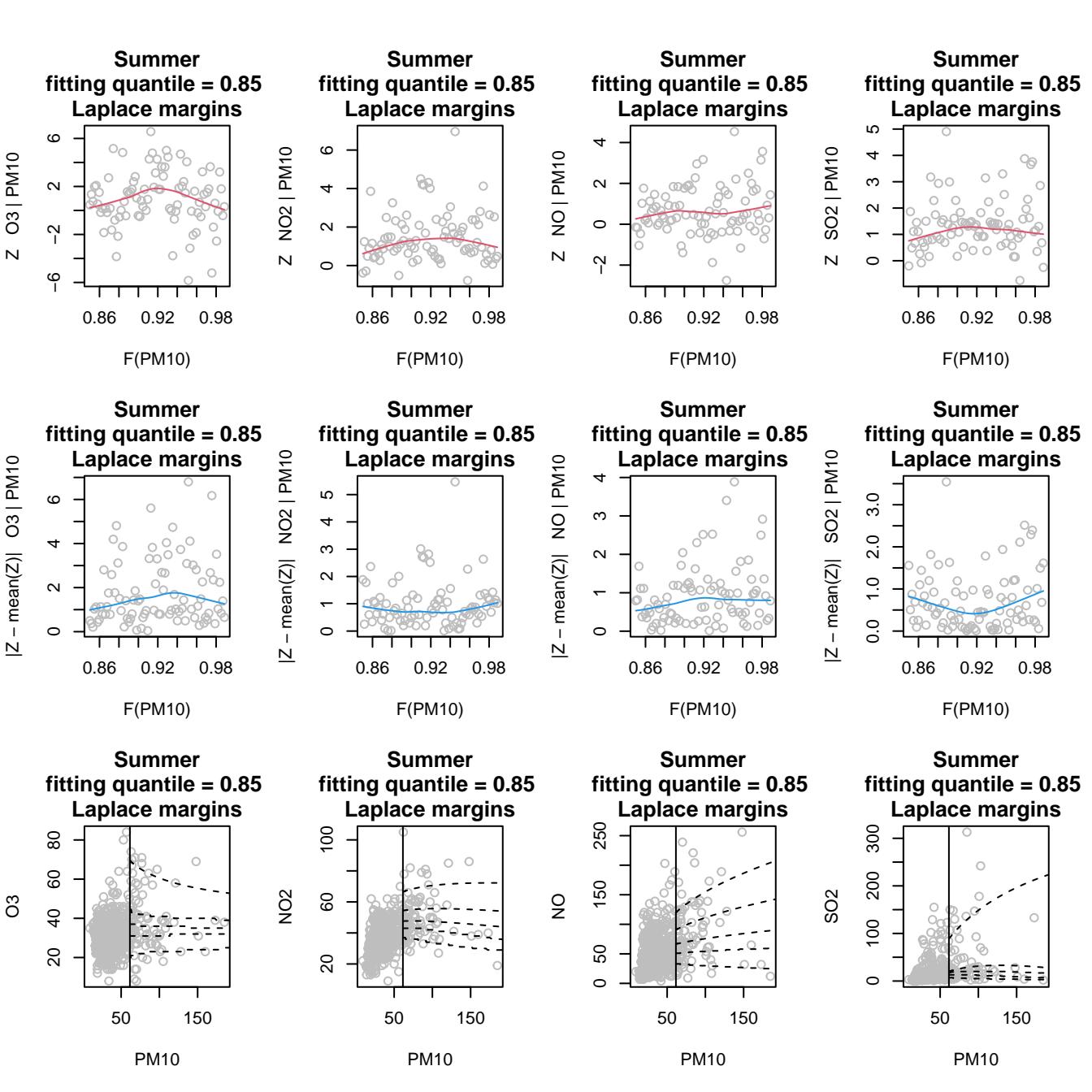


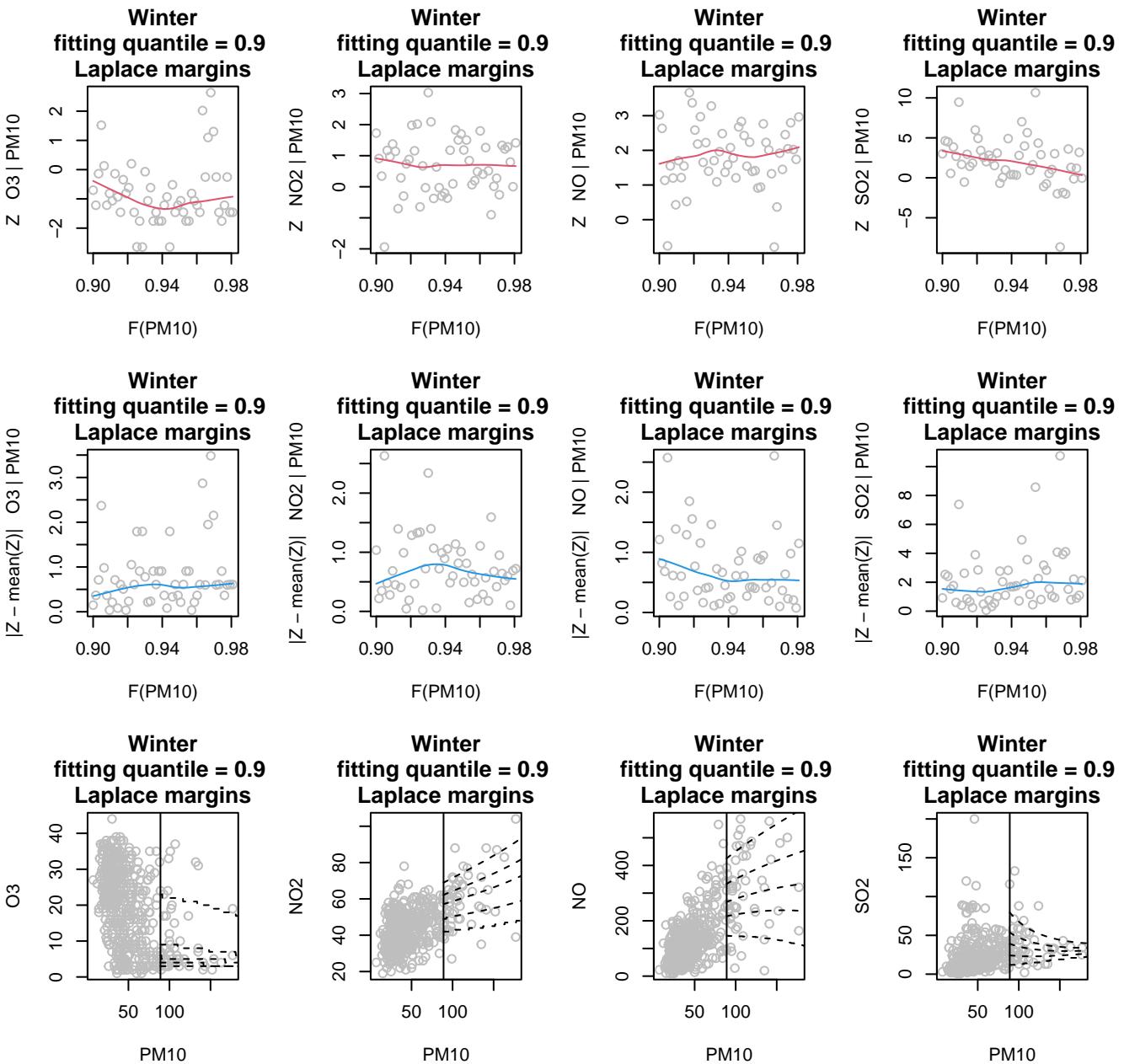




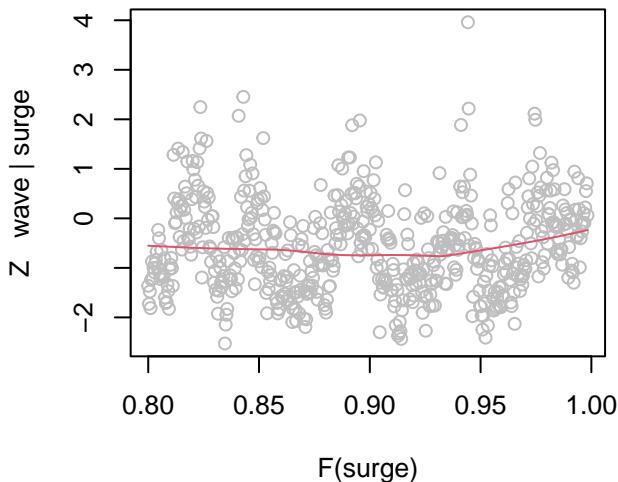




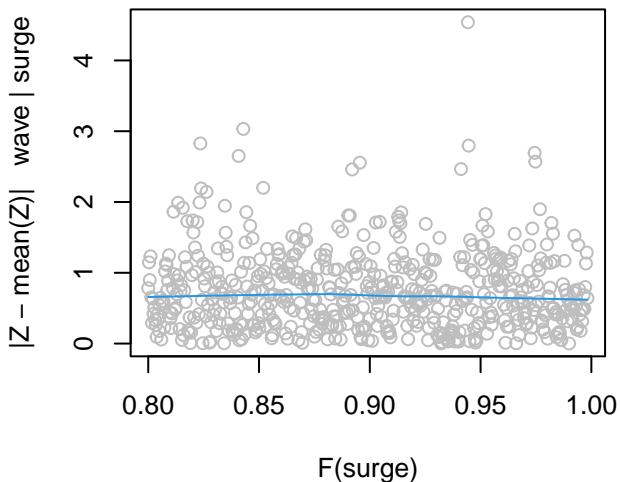




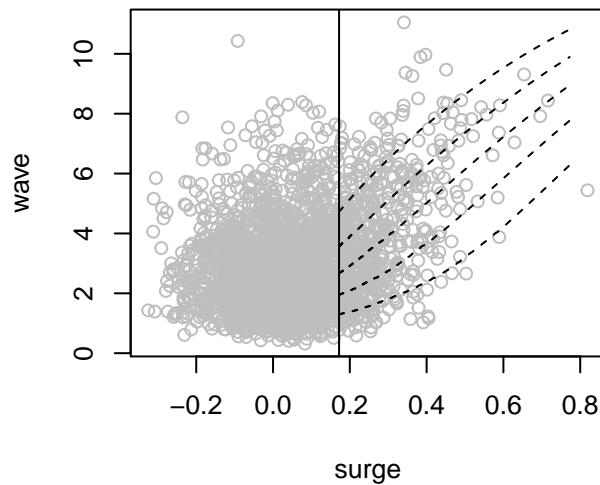
Wave surge data



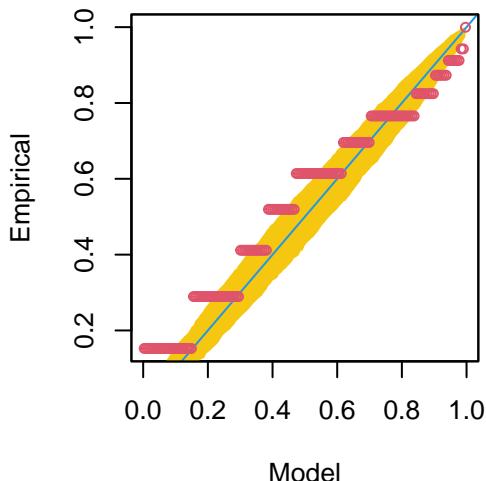
Wave surge data



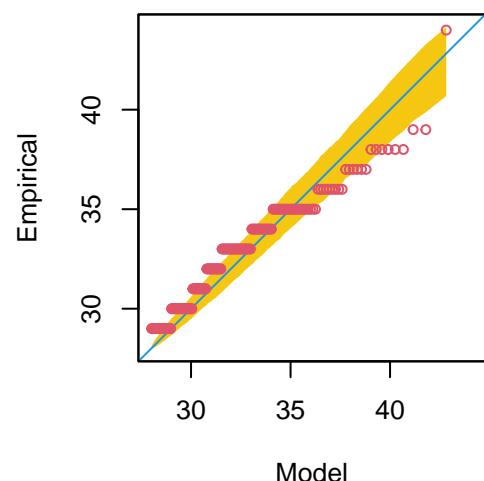
Wave surge data



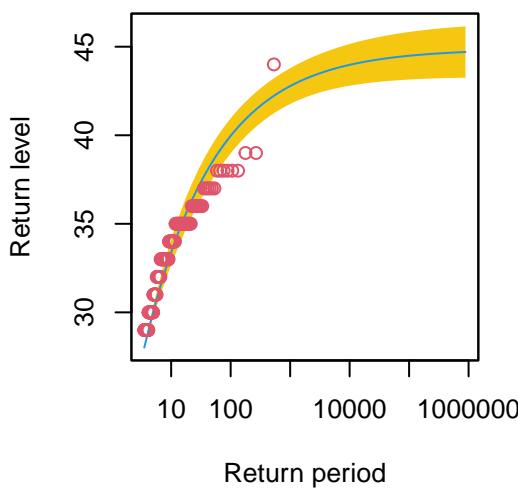
O3 Probability plot



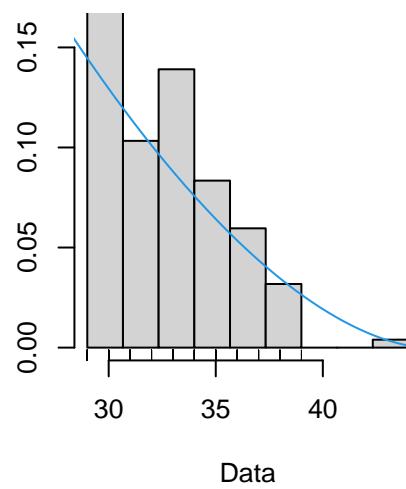
O3 Quantile plot



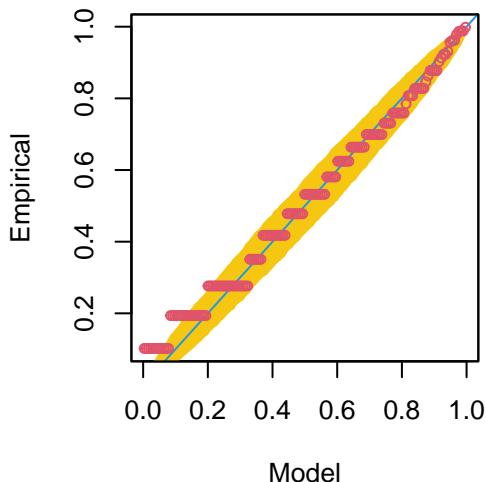
O3 Return level plot



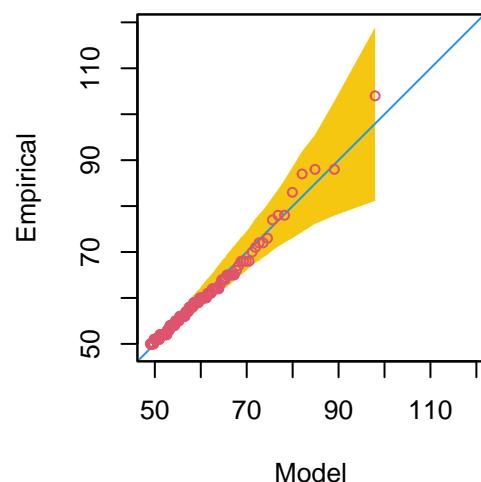
O3 Histogram and density



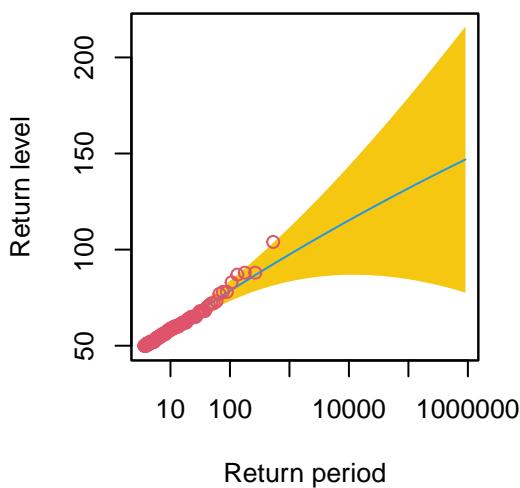
NO2 Probability plot



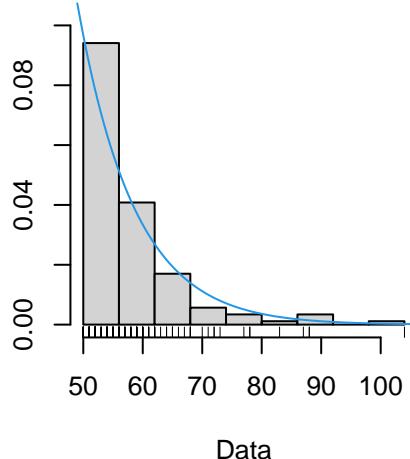
NO2 Quantile plot



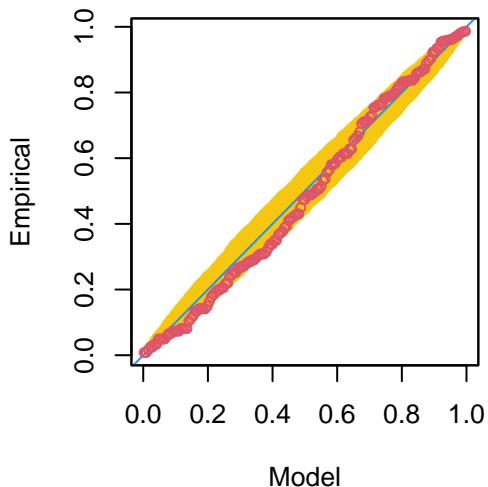
NO2 Return level plot



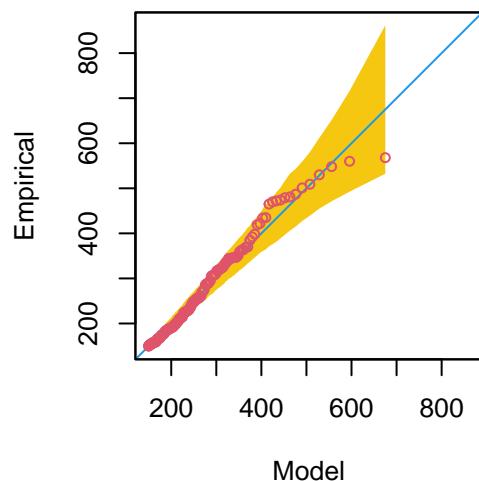
NO2 Histogram and density



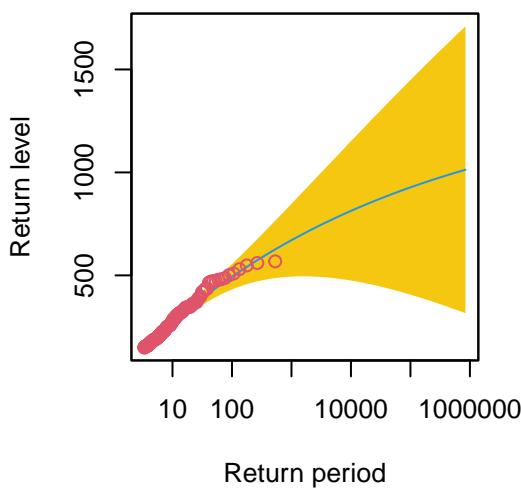
NO Probability plot



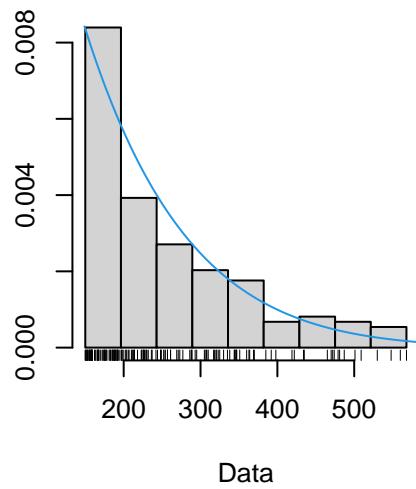
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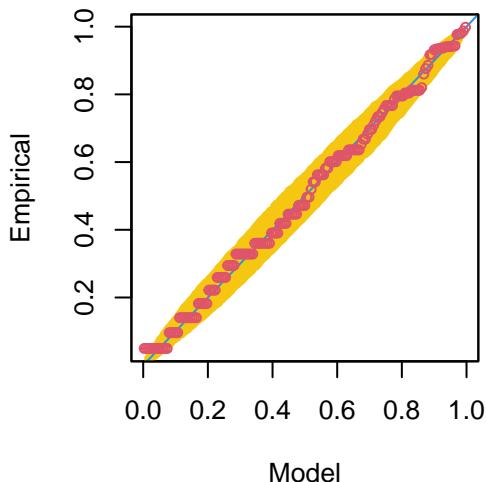
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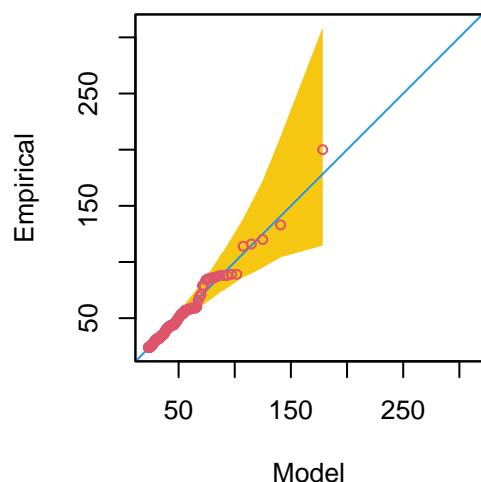
NO Histogram and density



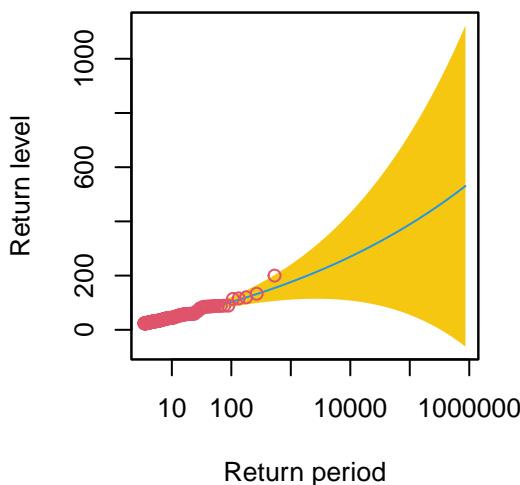
SO2 Probability plot



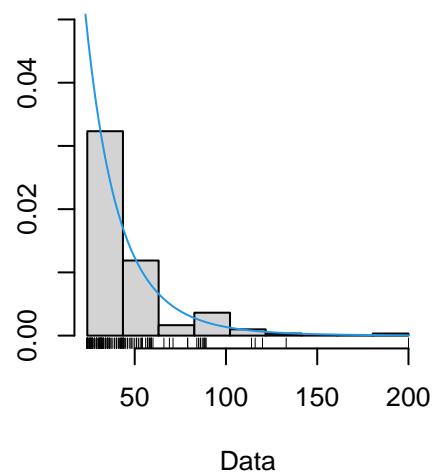
SO2 Quantile plot



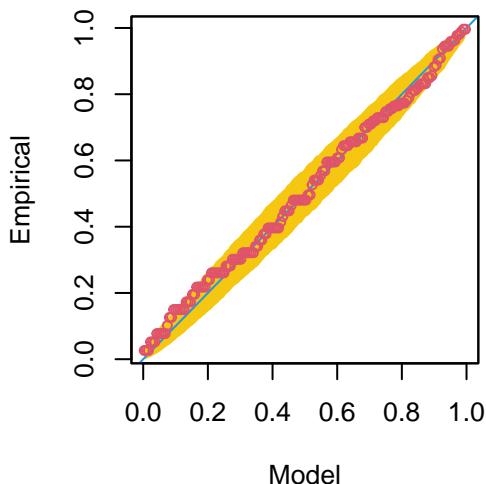
SO2 Return level plot



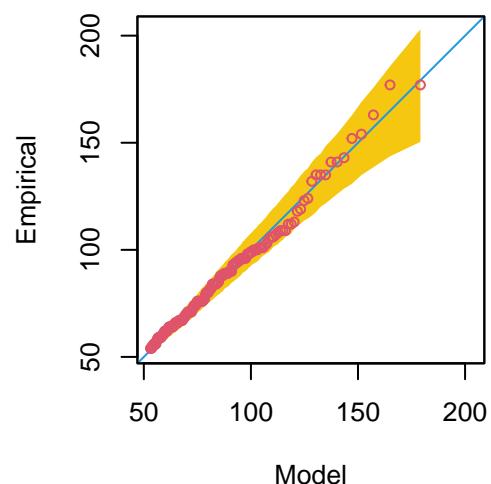
SO2 Histogram and density



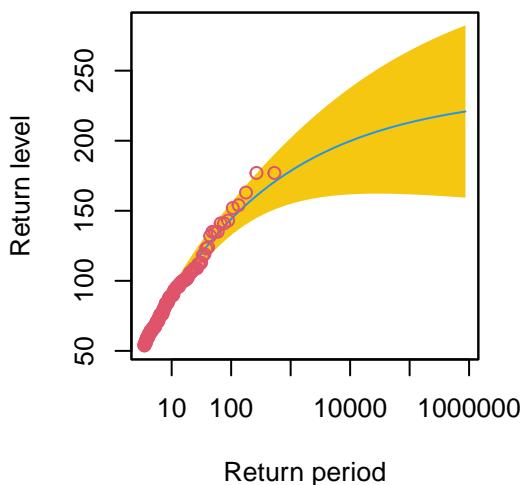
PM10 Probability plot



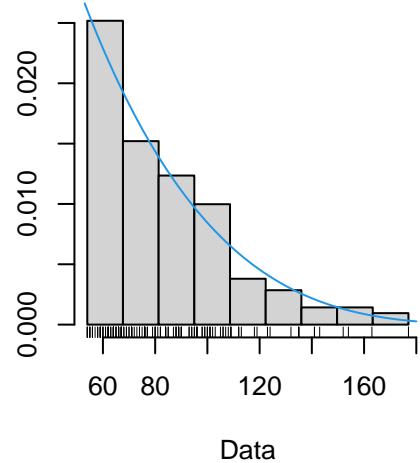
PM10 Quantile plot



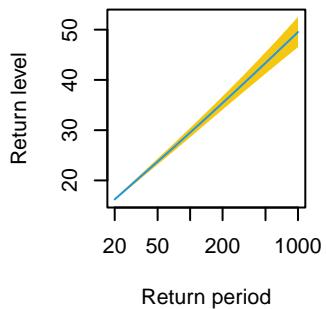
PM10 Return level plot



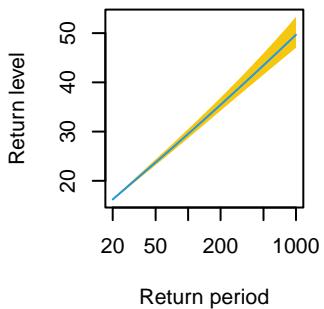
PM10 Histogram and density



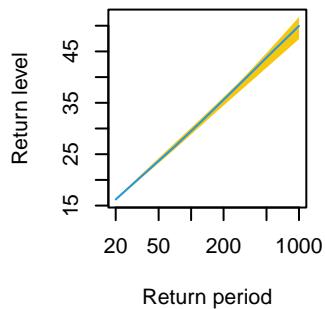
**GPD
MLE**



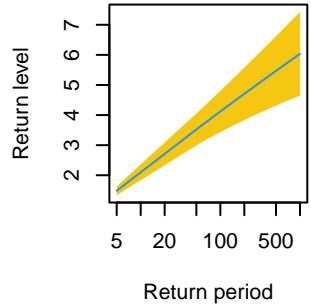
**GPD
MCMC**



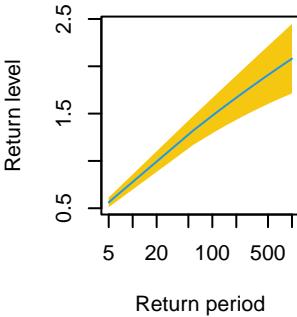
**GPD
Bootstrap**



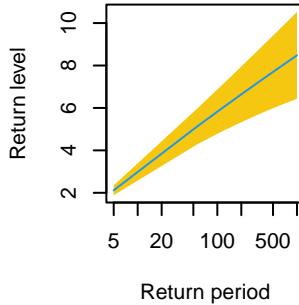
GPD MLE
different axes



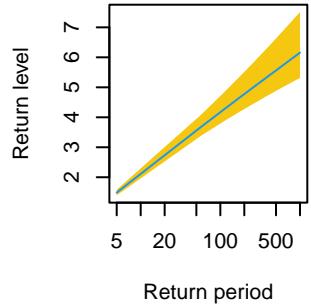
GPD MLE
different axes



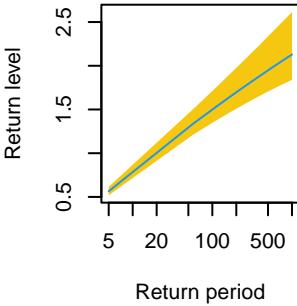
GPD MLE
different axes



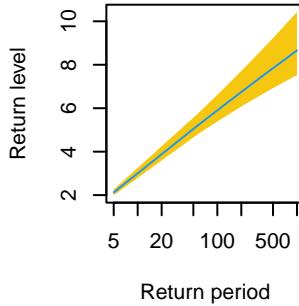
GPD MCMC
different axes



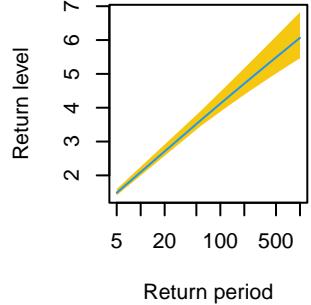
GPD MCMC
different axes



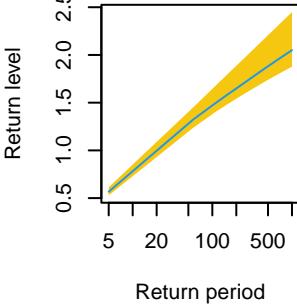
GPD MCMC
different axes



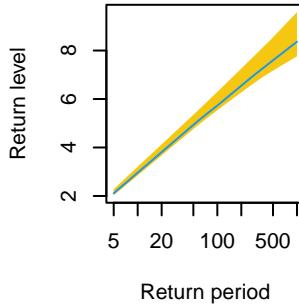
GPD Bootstrap
different axes



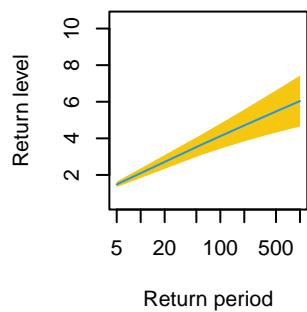
GPD Bootstrap
different axes



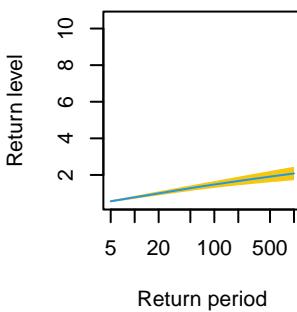
GPD Bootstrap
different axes



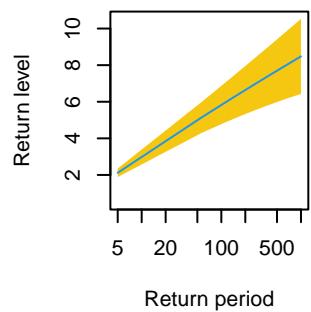
GPD MLE
same axes



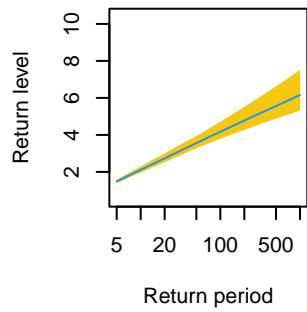
GPD MLE
same axes



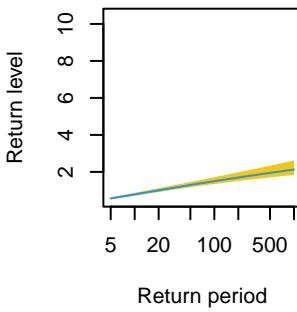
GPD MLE
same axes



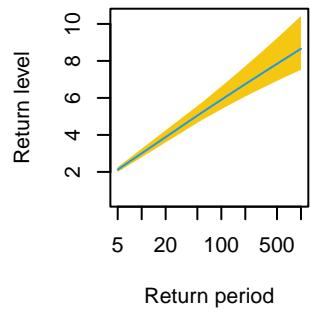
GPD MCMC
same axes



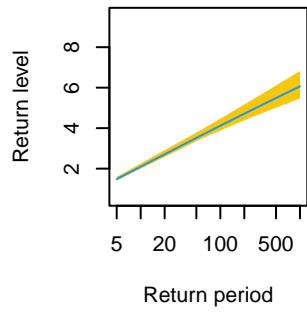
GPD MCMC
same axes



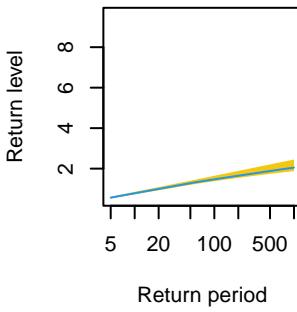
GPD MCMC
same axes



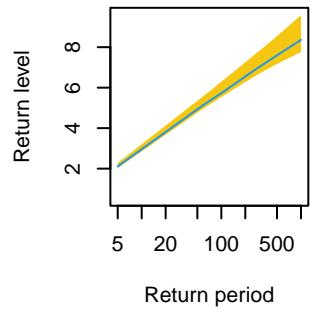
GPD Bootstrap
same axes



GPD Bootstrap
same axes

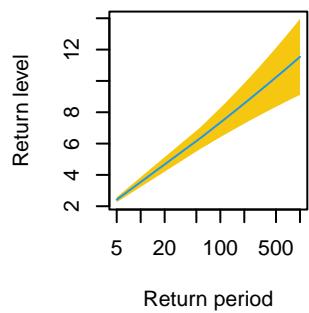


GPD Bootstrap
same axes

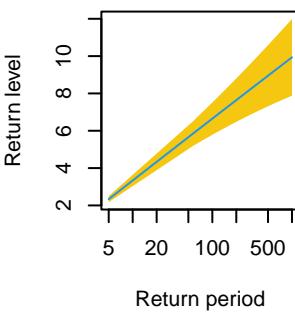




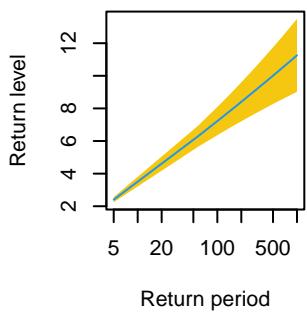
GPD MLE
 $b = 0.02011$



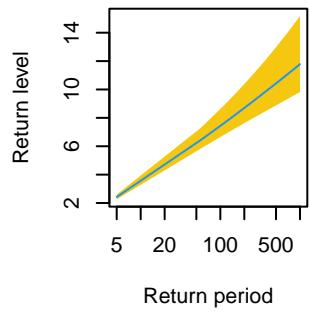
GPD MLE
 $b = -0.04316$



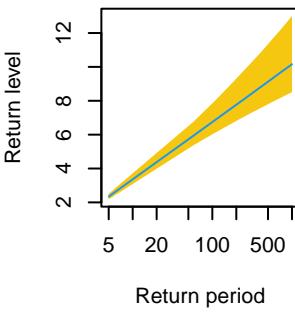
GPD MLE
 $b = 0.009882$



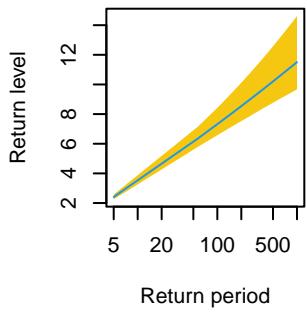
GPD MCMC
 $b = 0.02011$



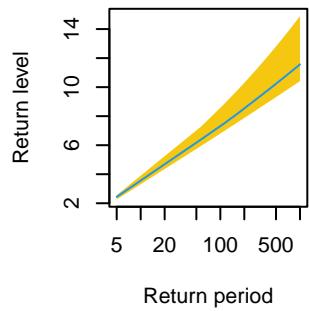
GPD MCMC
 $b = -0.04316$



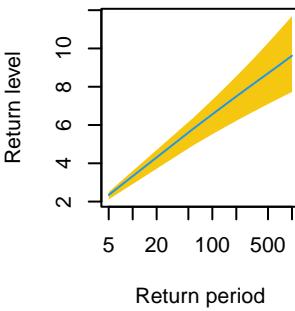
GPD MCMC
 $b = 0.009882$



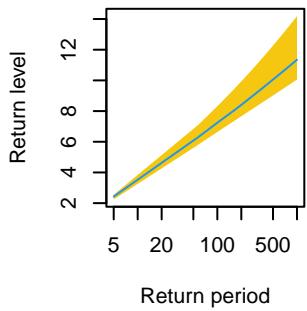
GPD Bootstrap
 $b = 0.02011$



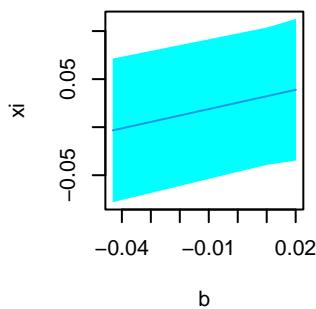
GPD Bootstrap
 $b = -0.04316$



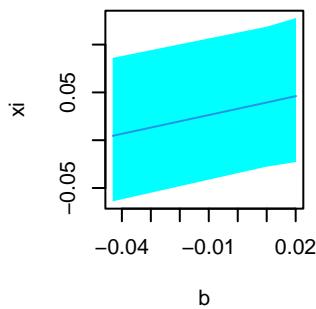
GPD Bootstrap
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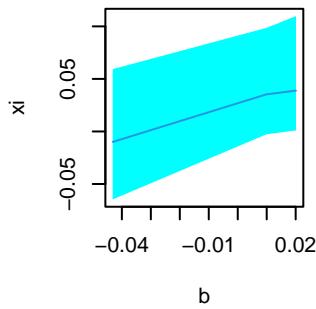
GPD MLE



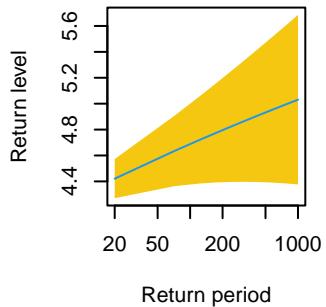
GPD MCMC



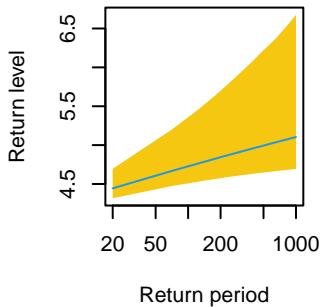
GPD Bootstrap



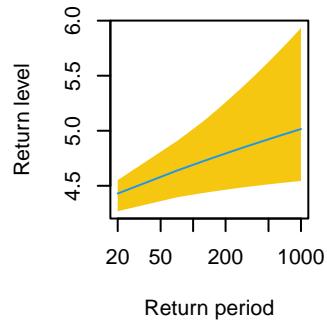
GEV
MLE



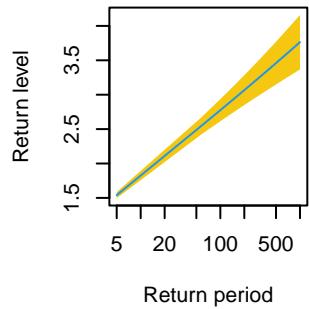
GEV
MCMC



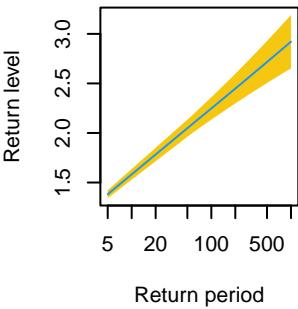
GEV
Bootstrap



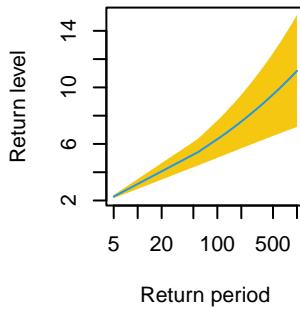
GEV MLE
different axes



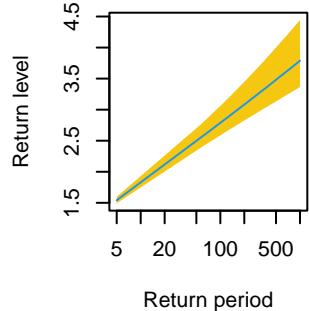
GEV MLE
different axes



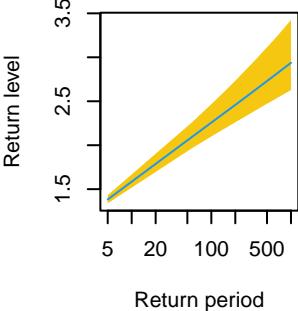
GEV MLE
different axes



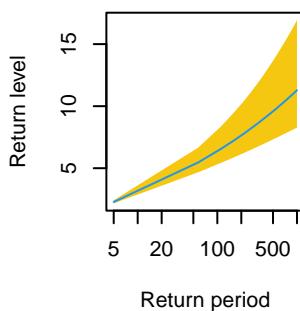
GEV MCMC
different axes



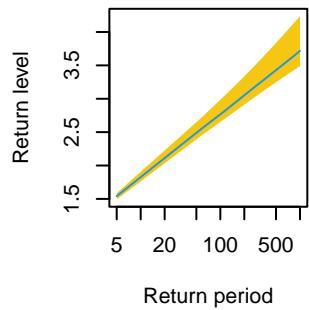
GEV MCMC
different axes



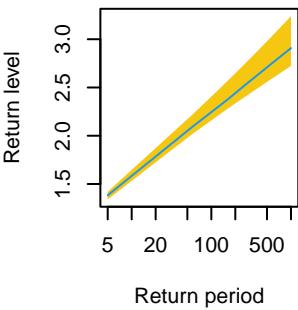
GEV MCMC
different axes



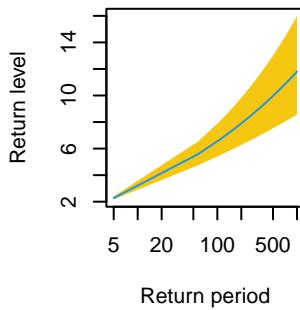
GEV Bootstrap
different axes

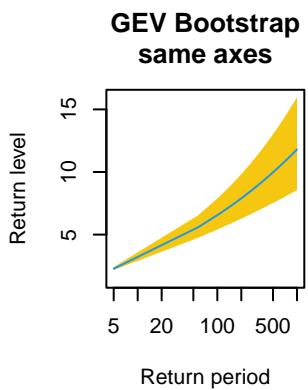
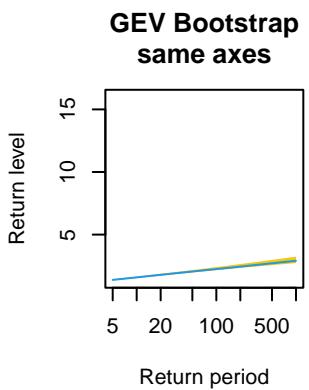
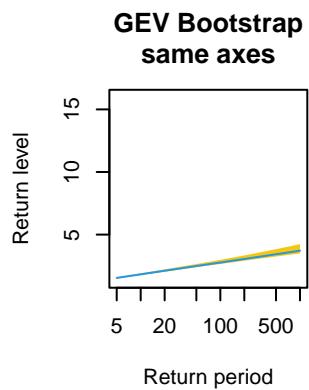
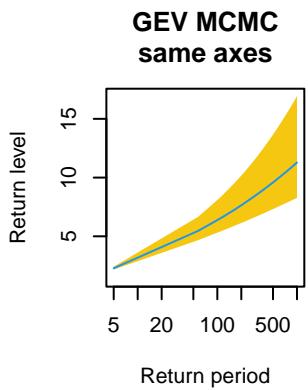
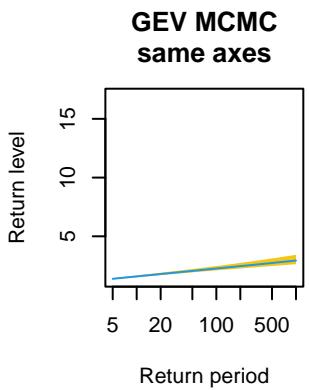
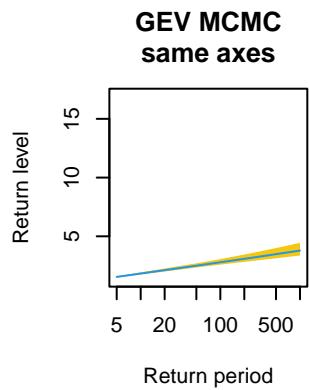
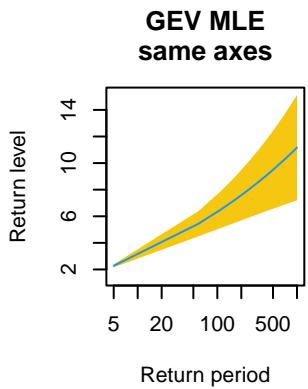
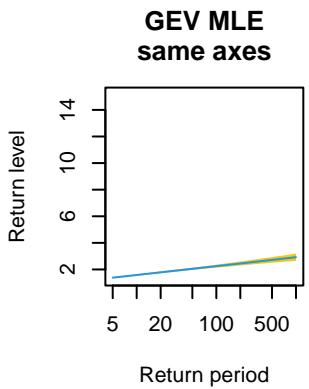
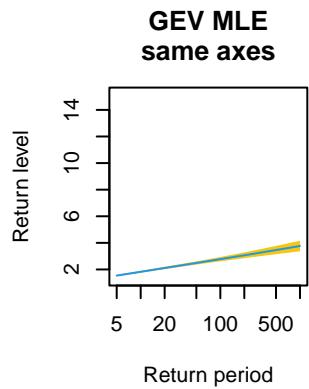


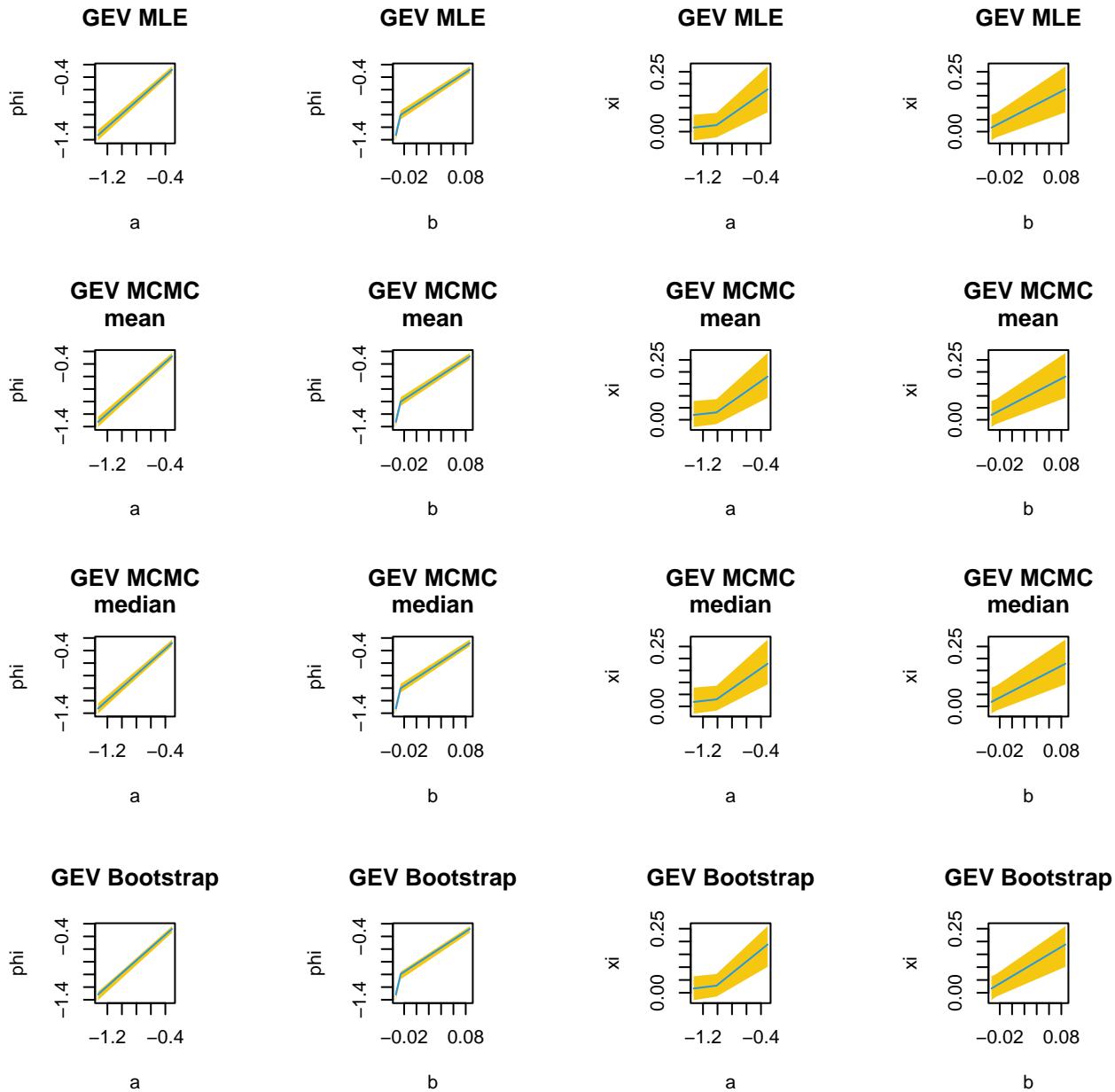
GEV Bootstrap
different axes



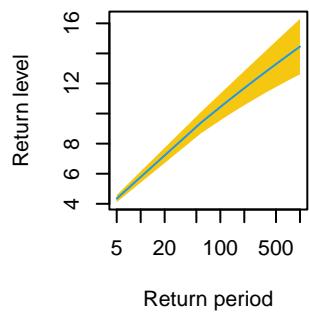
GEV Bootstrap
different axes



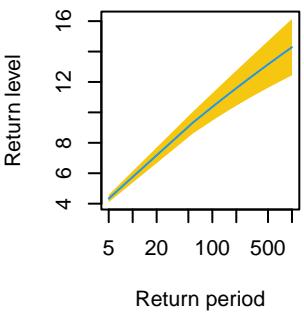




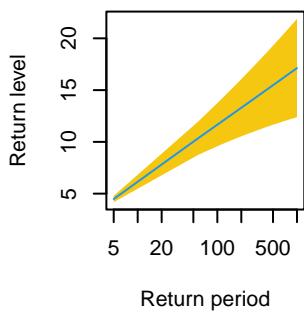
GEV MLE
 $b = -0.02566$



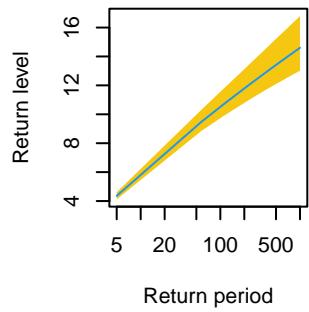
GEV MLE
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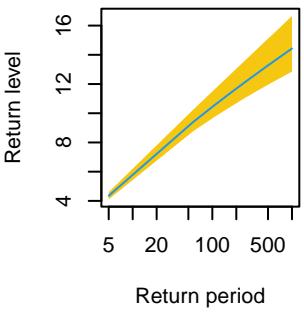
GEV MLE
 $b = 0.08667$



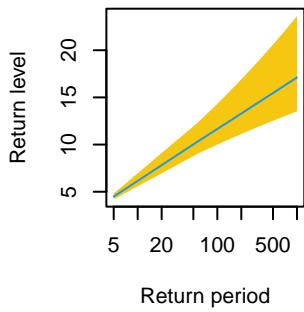
GEV MCMC
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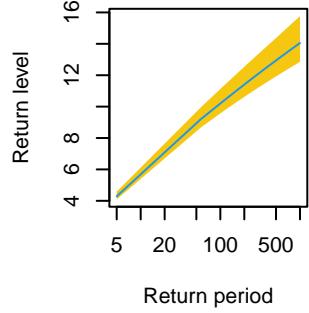
GEV MCMC
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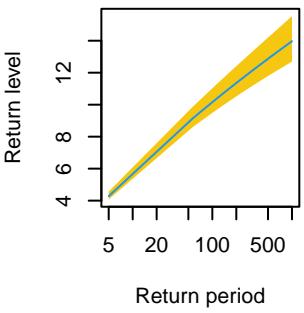
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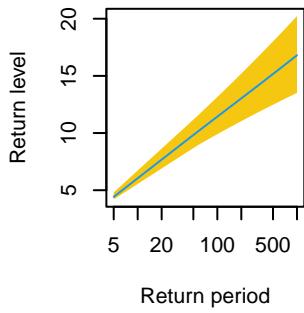
GEV Bootstrap
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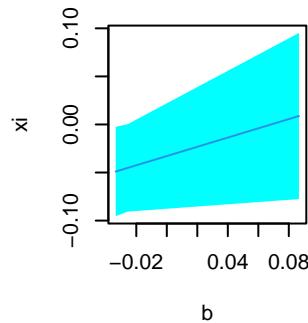
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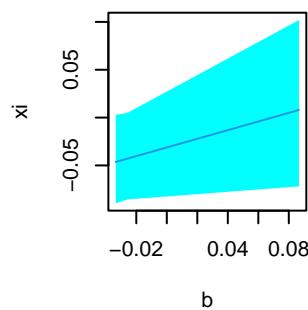
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GEV MLE



GEV MCMC



GEV Bootstrap

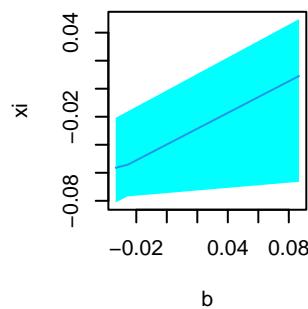


Fig. 6 Heffernan and Tawn (2004)

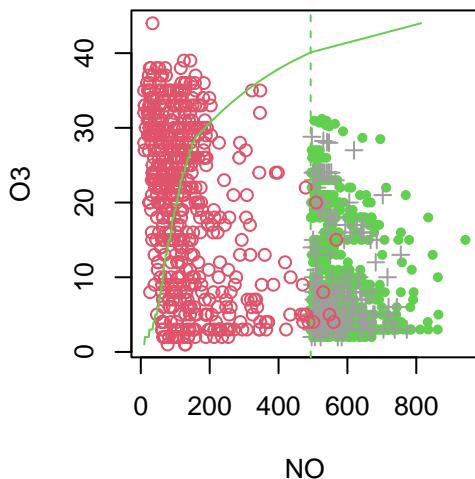


Fig. 6 Heffernan and Tawn (2004)

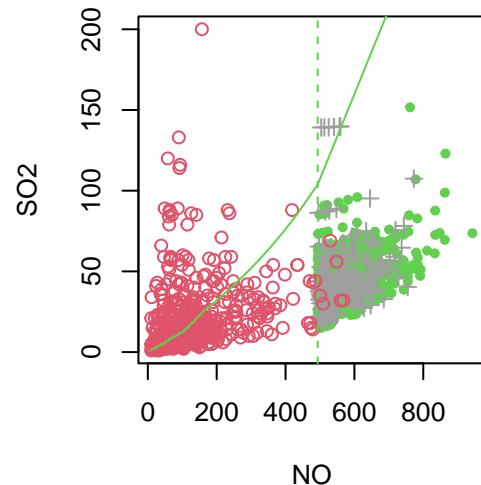


Fig. 6 Heffernan and Tawn (2004)

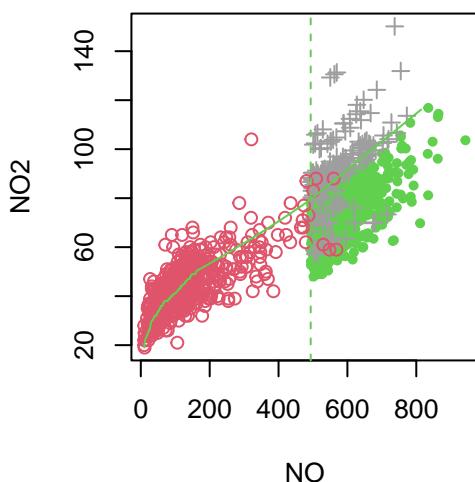
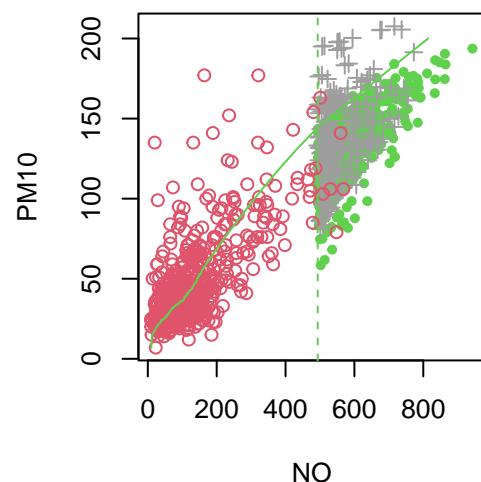
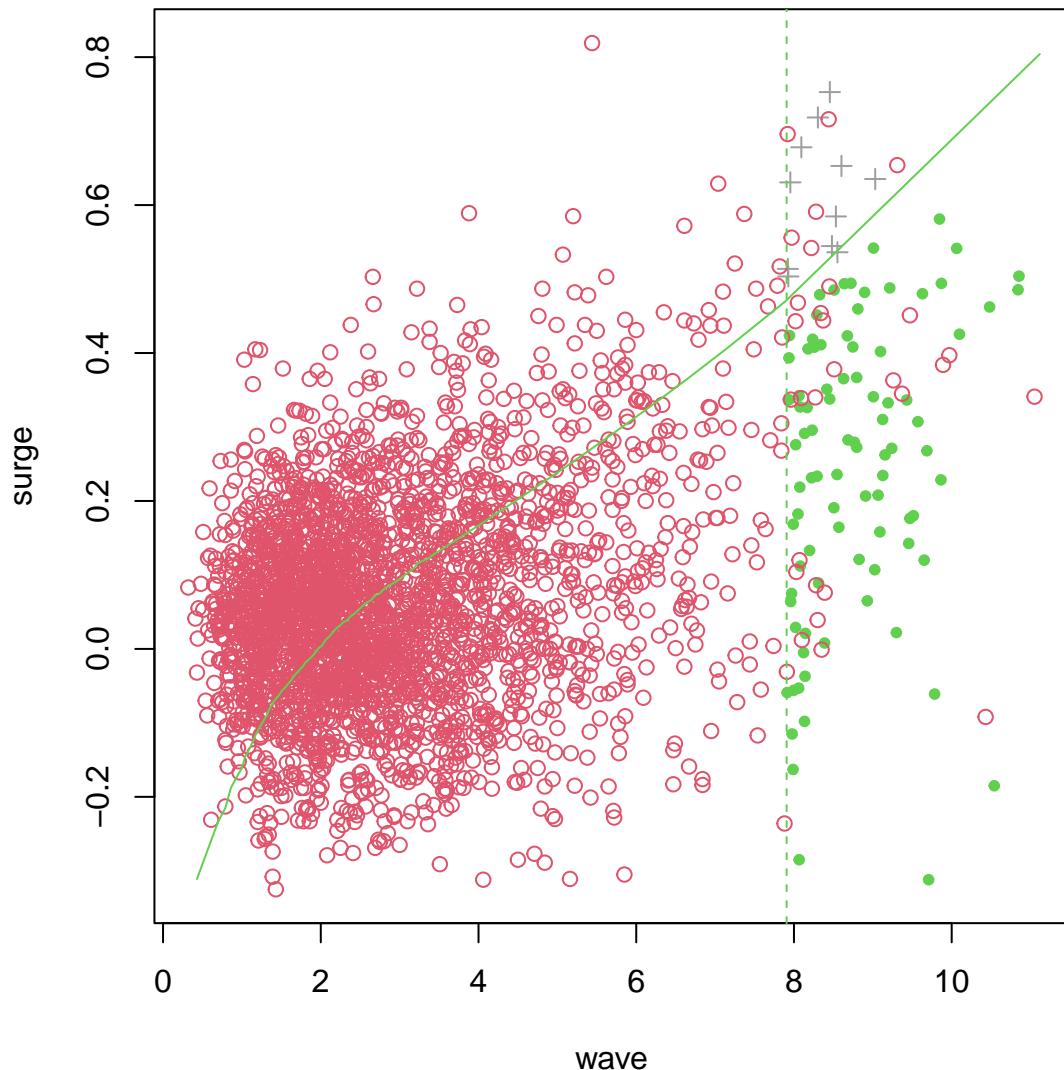
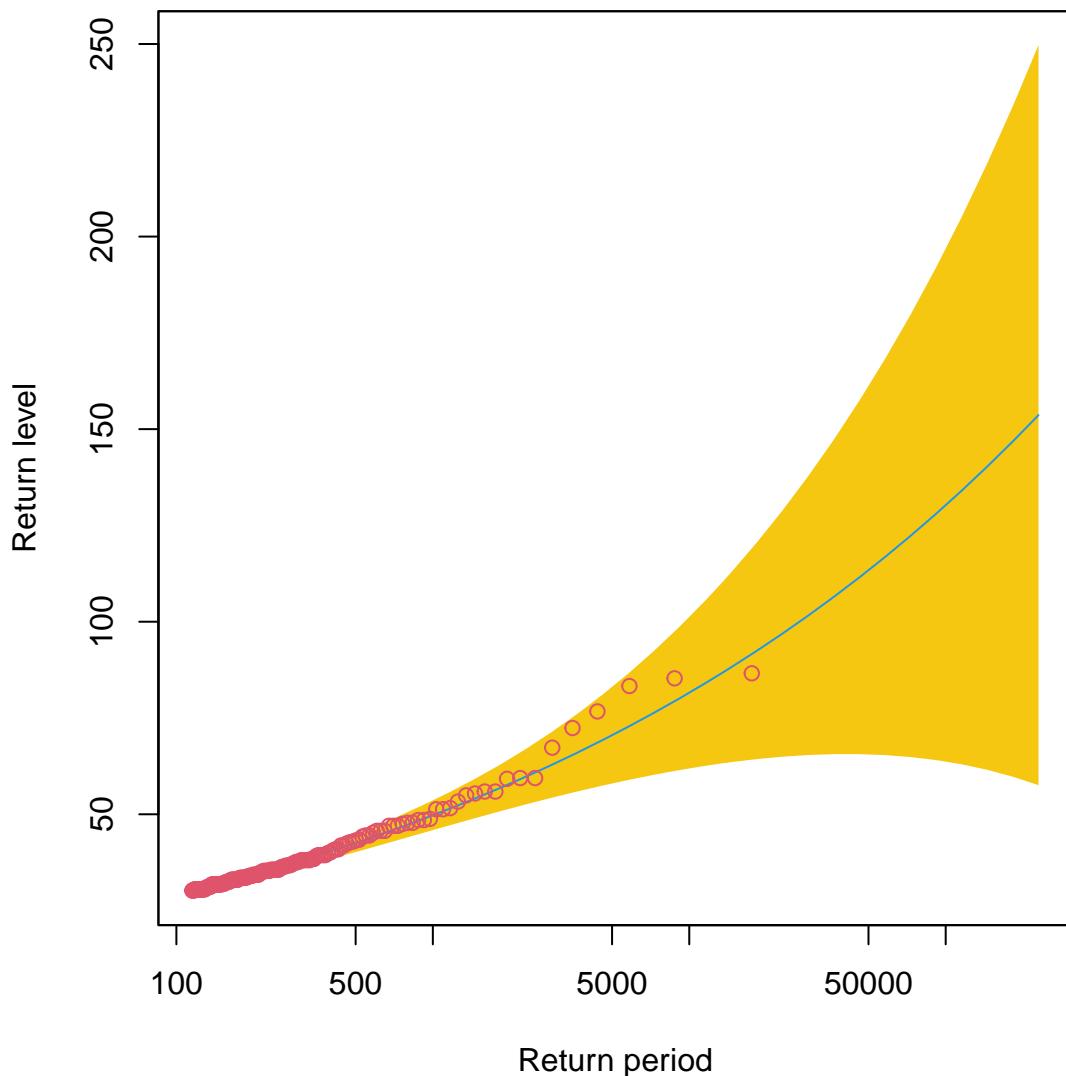


Fig. 6 Heffernan and Tawn (2004)

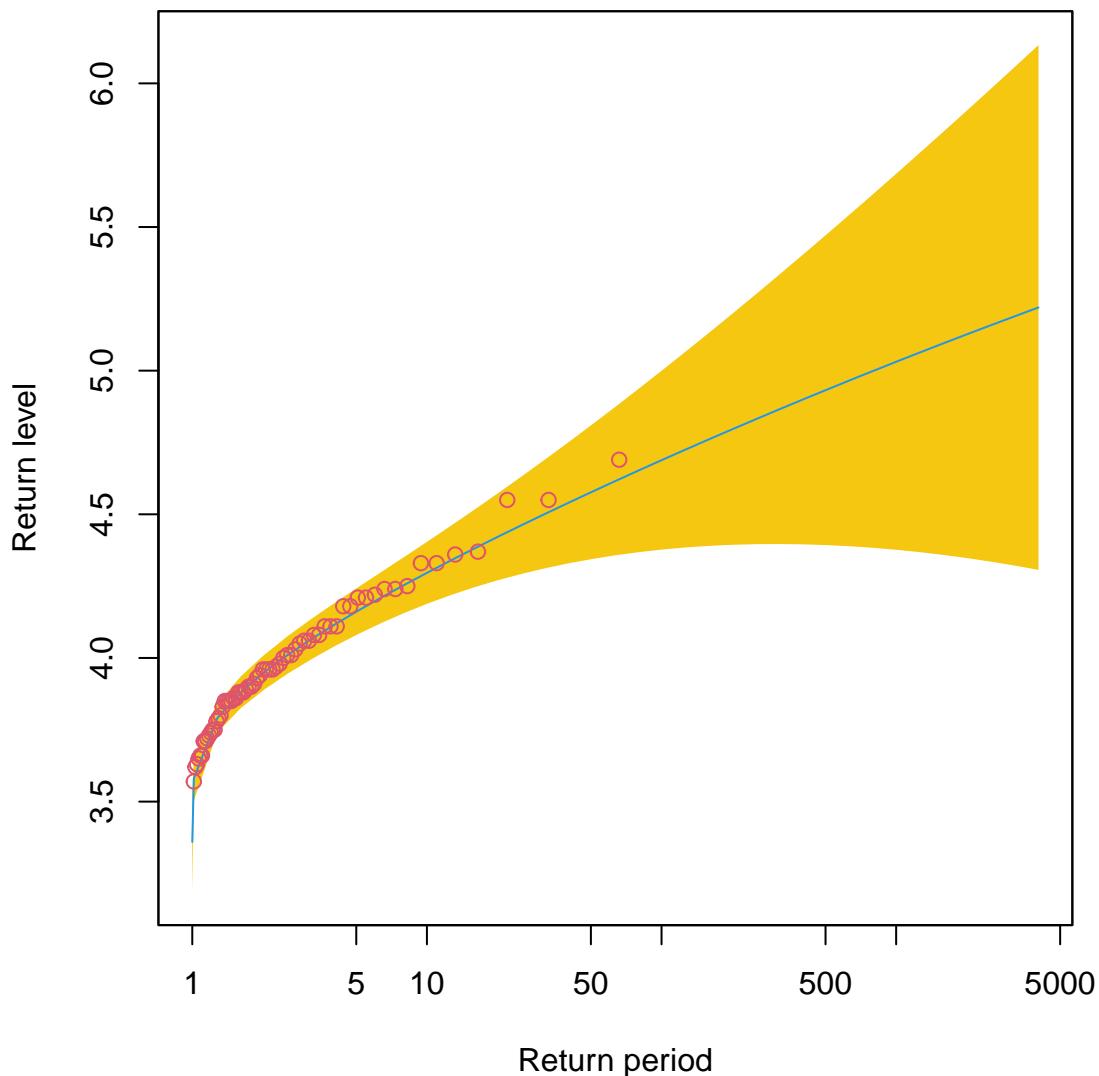




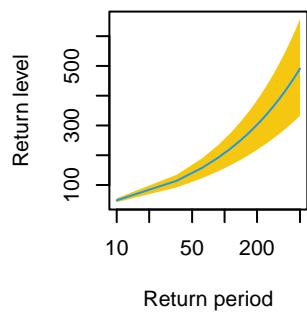
Coles (2001) figure 4.5
GPD Return Level Plot



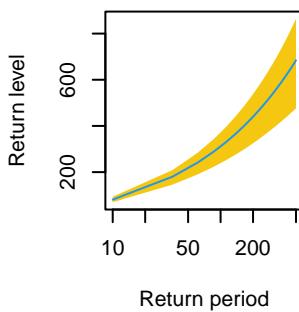
Coles (2001), Figure 3.5
GEV Return Level Plot



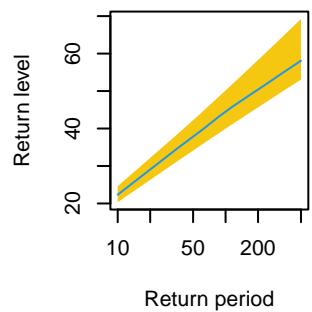
Bootstrap median rl



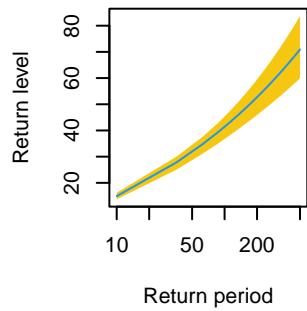
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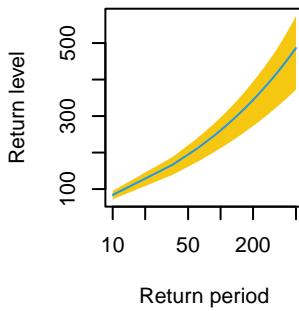
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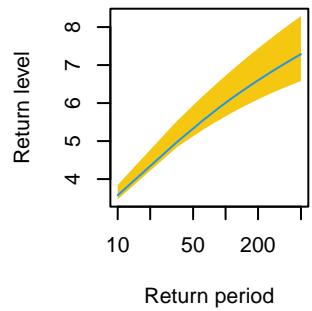
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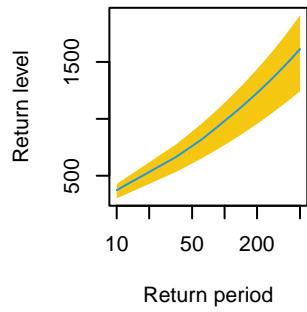
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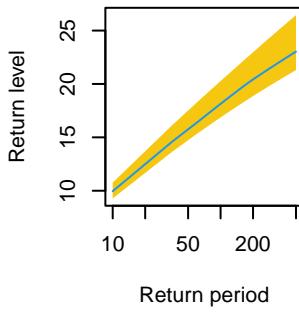
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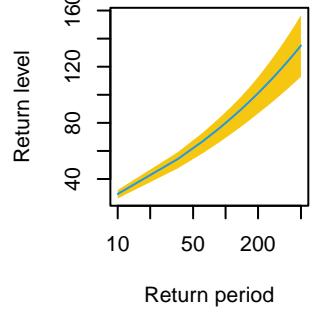
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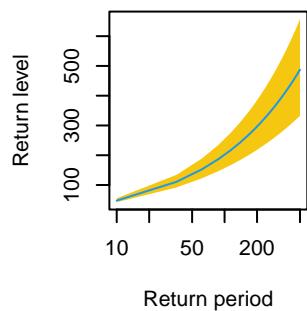
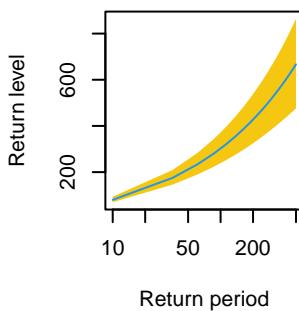
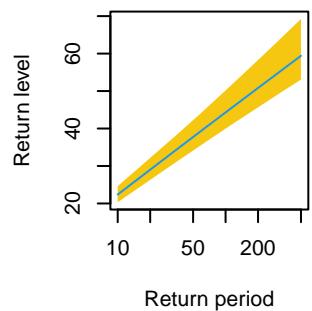
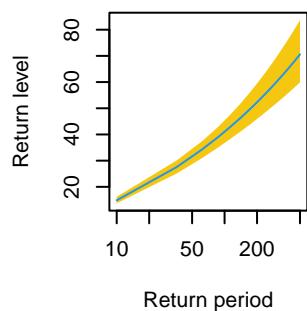
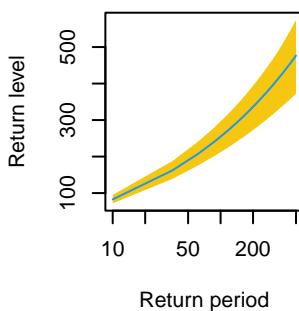
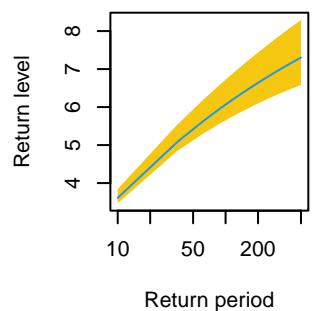
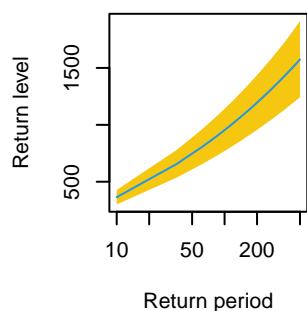
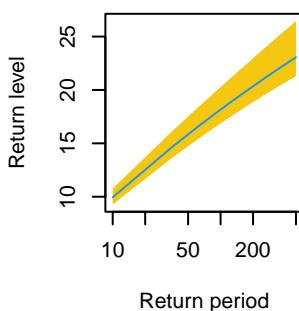
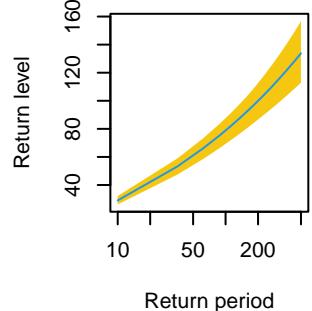


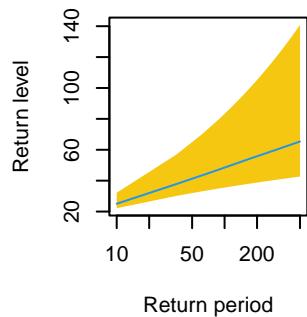
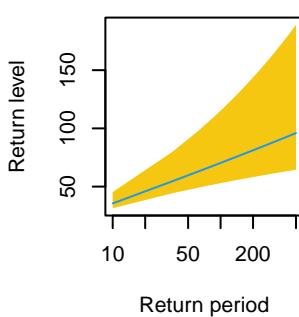
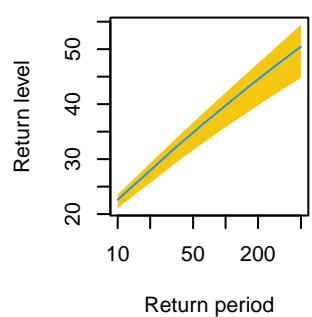
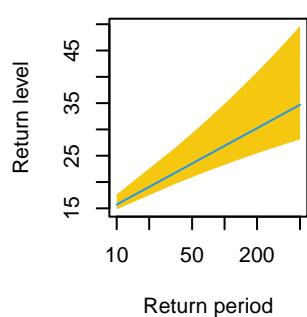
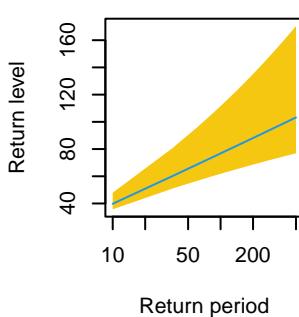
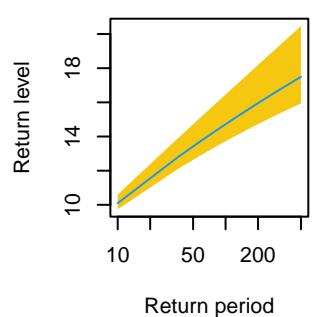
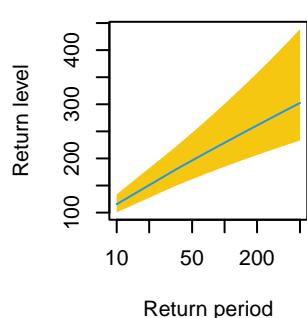
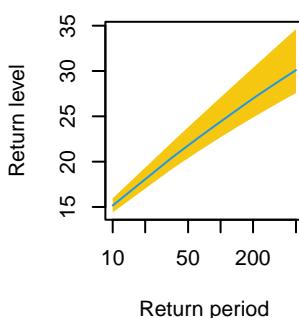
Bootstrap median rl



Bootstrap median rl



Bootstrap mean rl**Bootstrap mean rl****Bootstrap mean rl****Bootstrap mean rl****Bootstrap mean rl****Bootstrap mean rl****Bootstrap mean rl****Bootstrap mean rl****Bootstrap mean rl**

Bootstrap median rl**Bootstrap median rl****Bootstrap median rl****Bootstrap median rl****Bootstrap median rl****Bootstrap median rl****Bootstrap median rl****Bootstrap median rl****Bootstrap median rl**