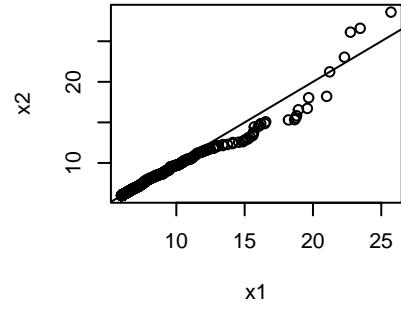
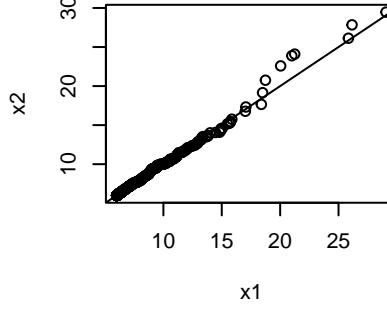
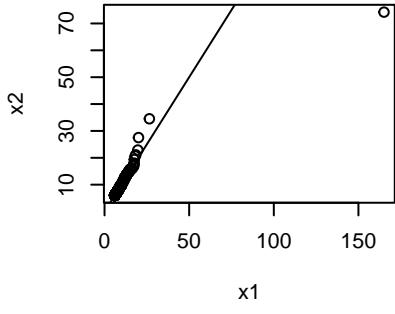
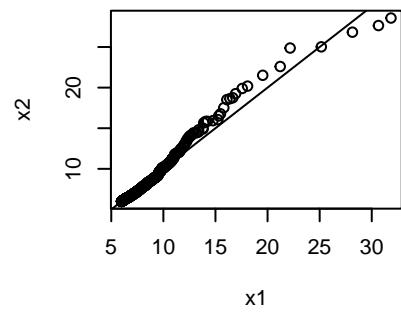
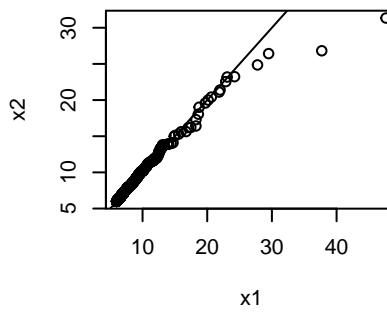
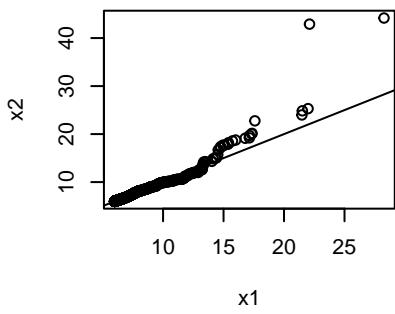
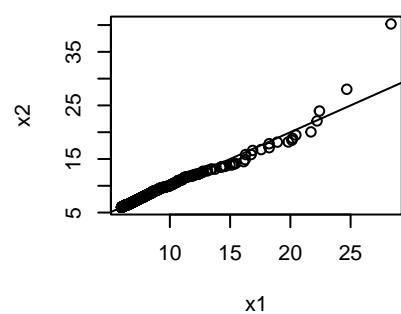
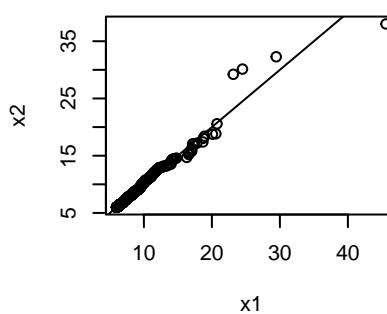
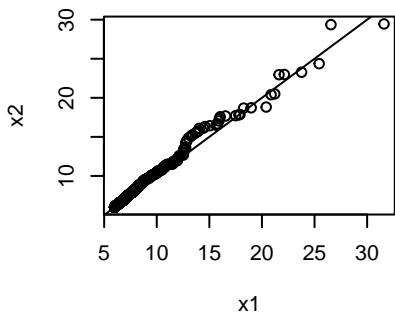
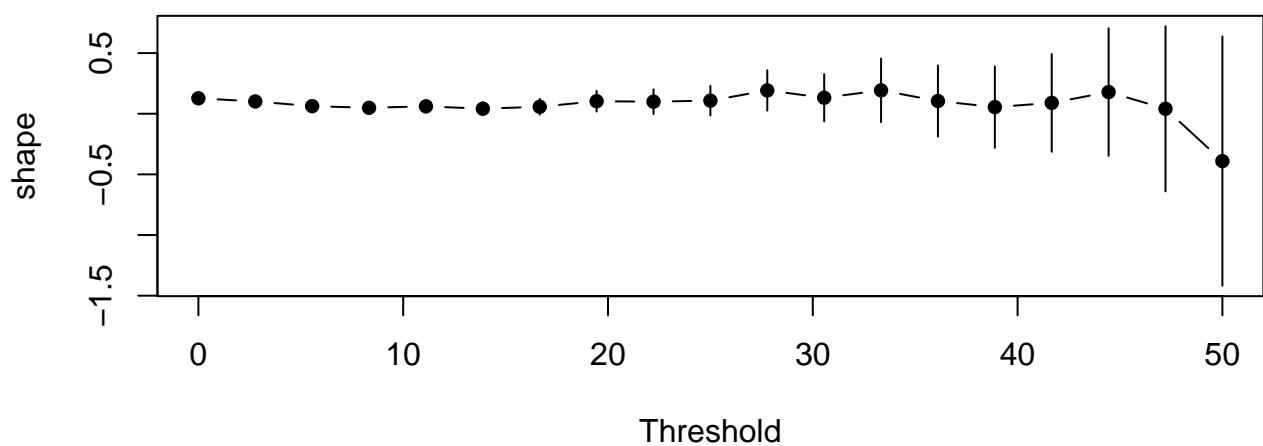
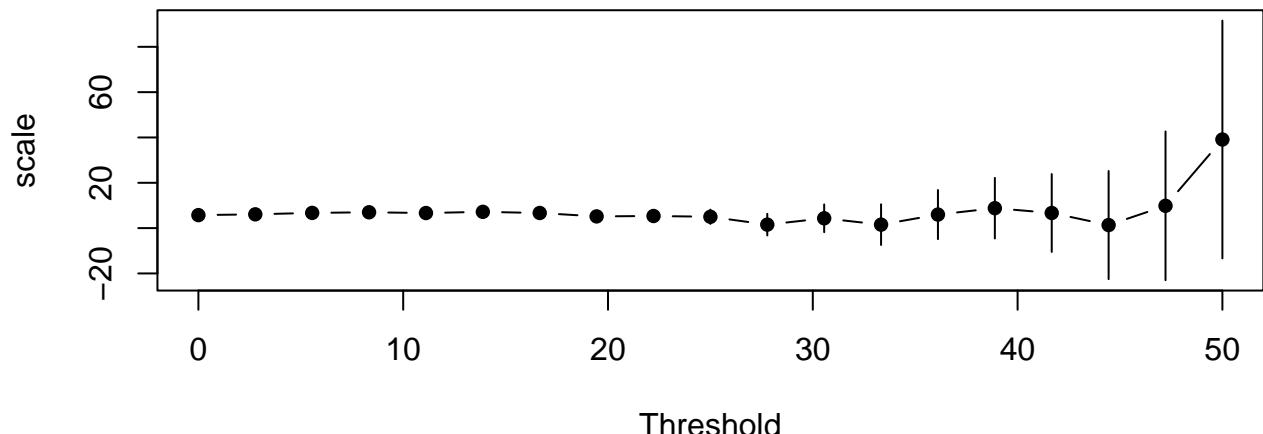


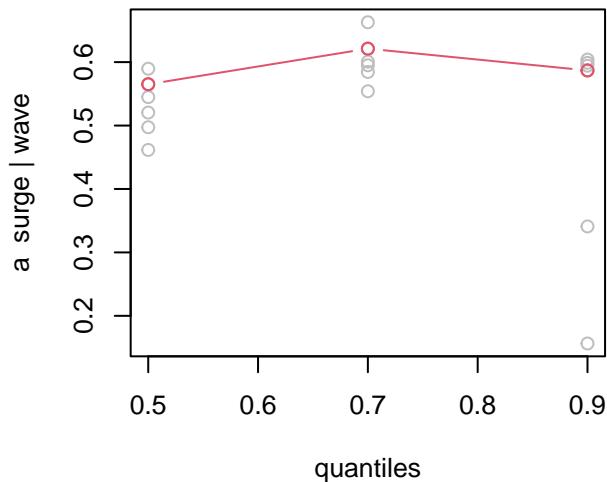
## Comparing 2 implementations of EGP3 rng



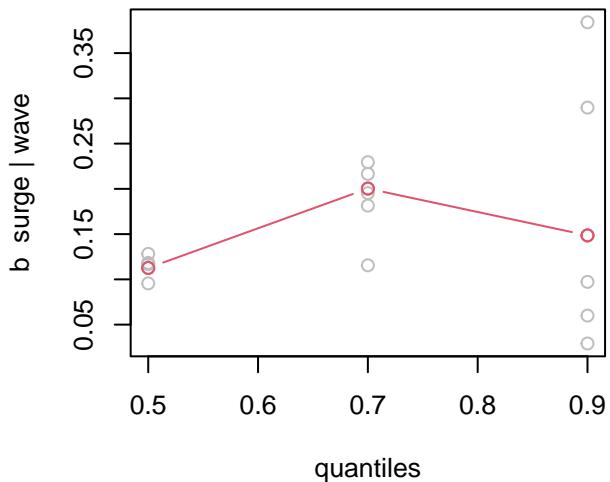
**Figure 4.2 of Coles (2001)**



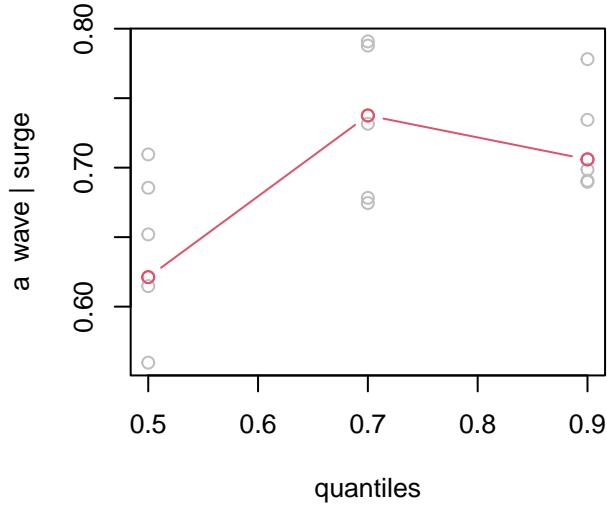
**start=(0.01,0.01)**



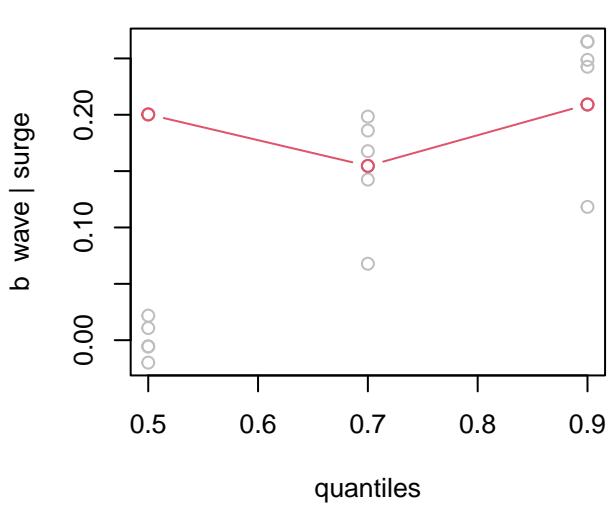
**start=(0.01,0.01)**



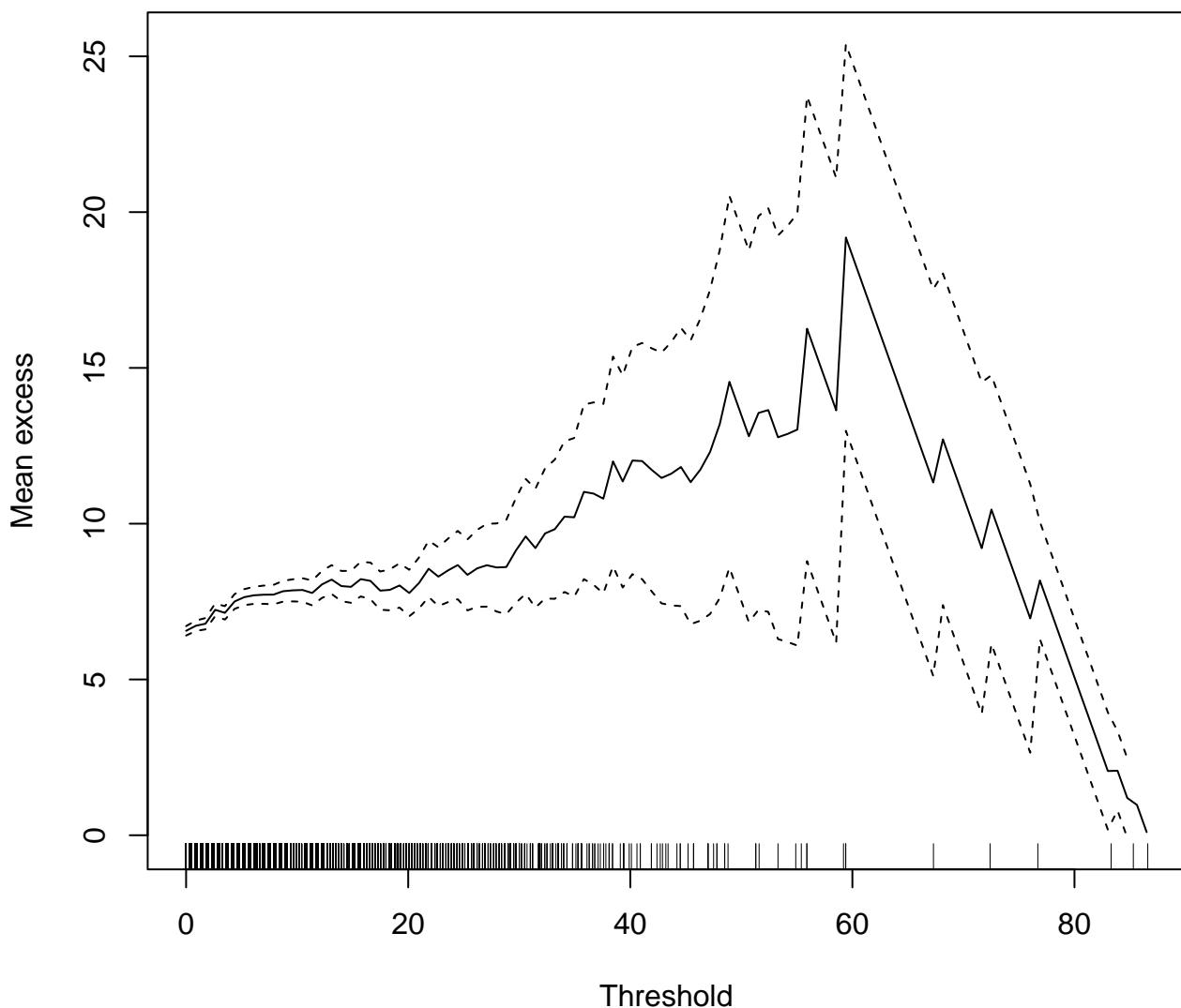
**start= 0.62  
start= 0.2**



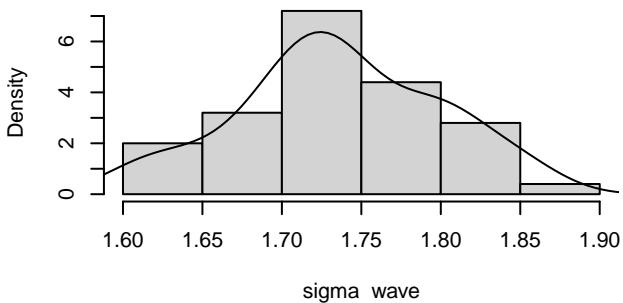
**start= 0.62  
start= 0.2**



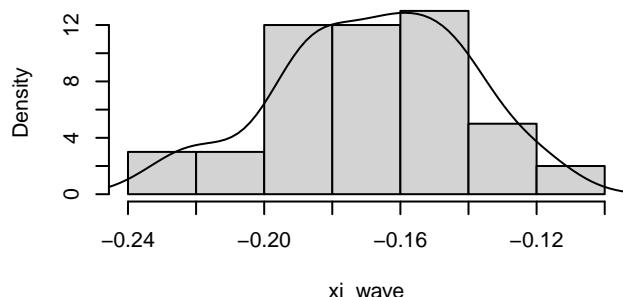
**Figure 4.1 of Coles (2001)**



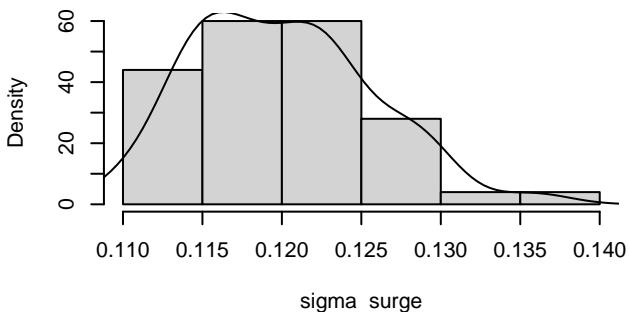
**Marginal parameters**  
Wave surge data of Coles 2001



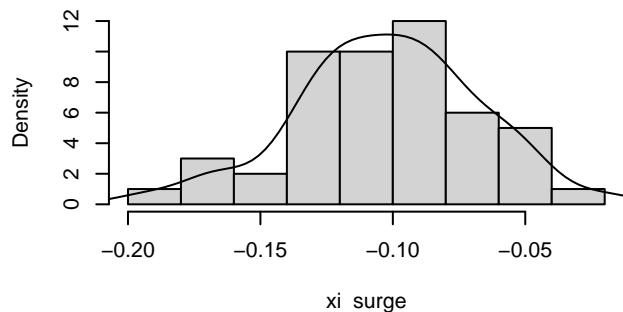
**Marginal parameters**  
Wave surge data of Coles 2001



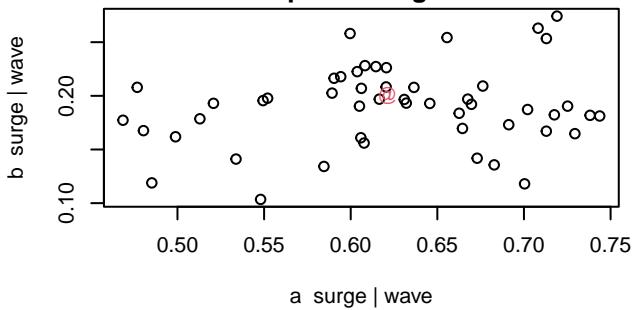
**Marginal parameters**  
Wave surge data of Coles 2001



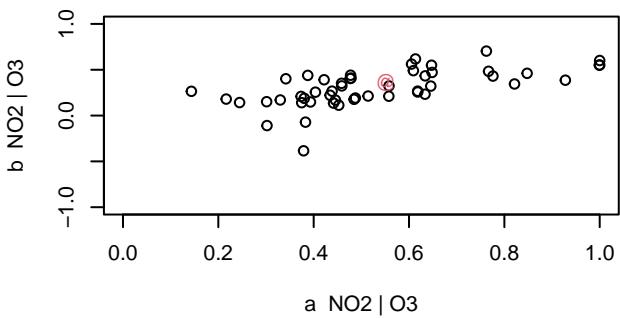
**Marginal parameters**  
Wave surge data of Coles 2001



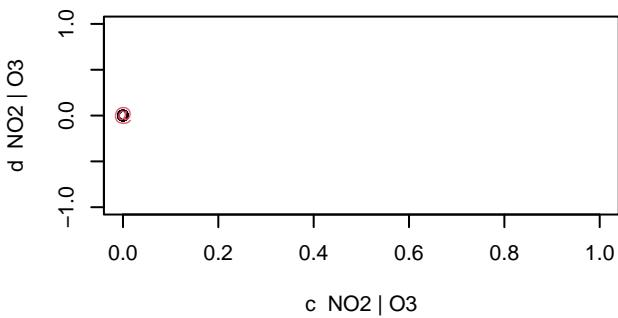
**Dependence parameters**  
Wave surge data of Coles 2001  
Laplace margins



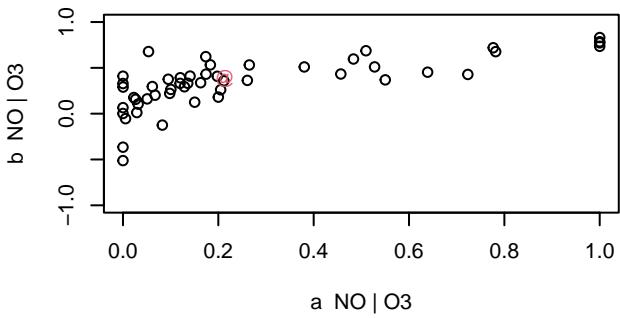
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



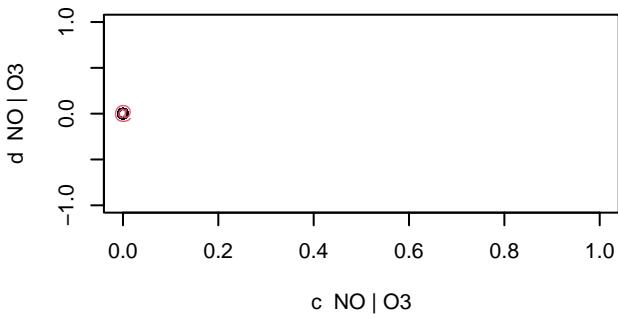
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



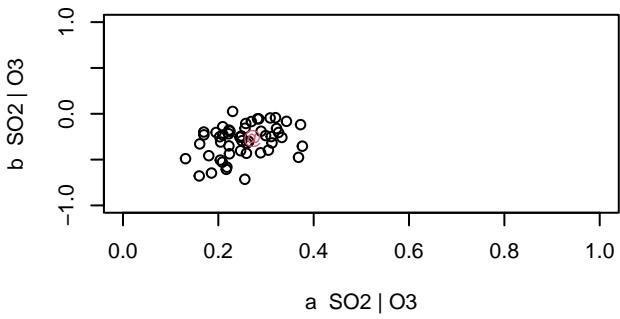
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



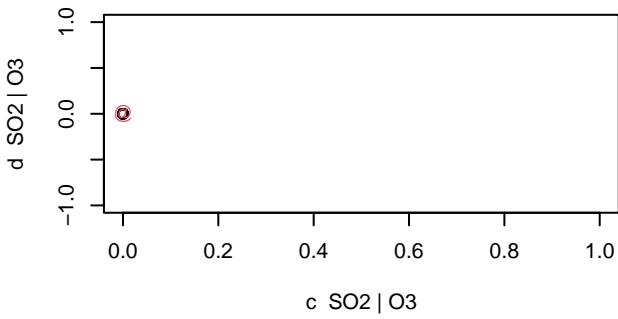
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



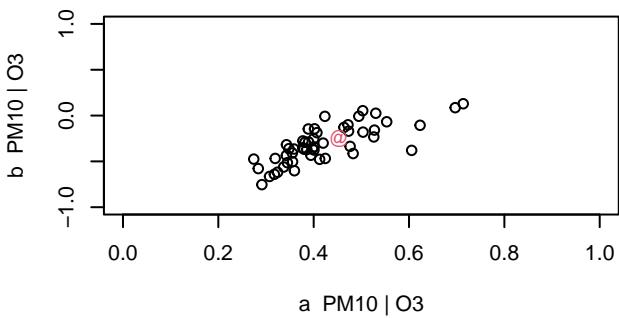
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



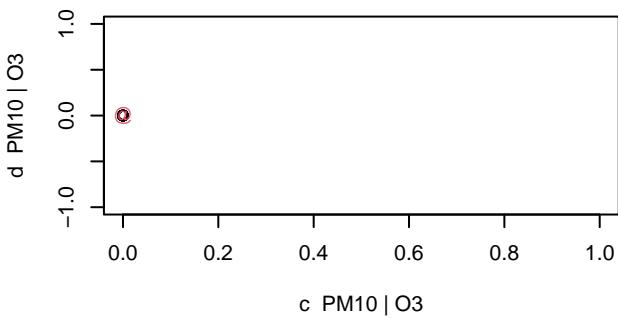
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



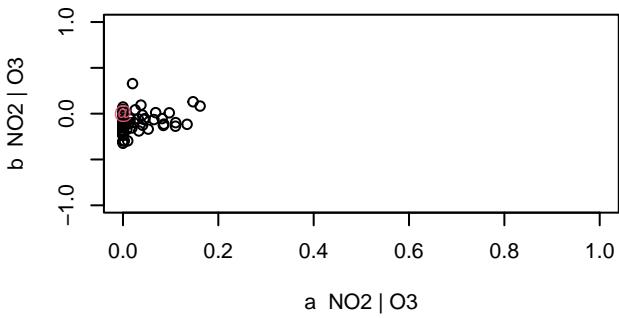
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



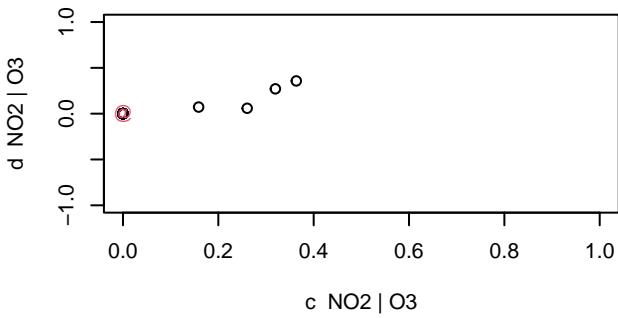
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



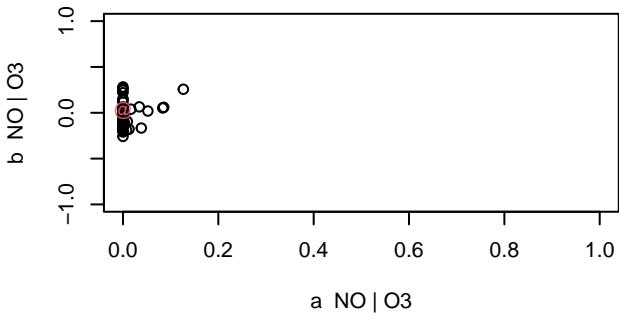
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



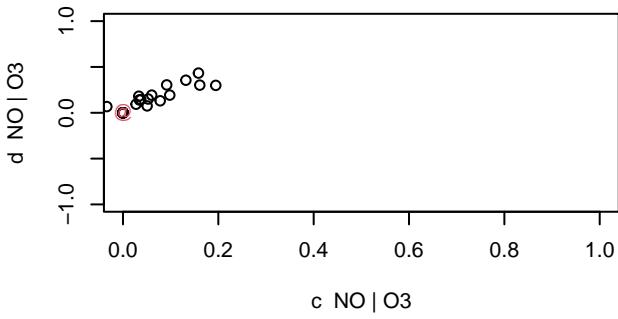
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



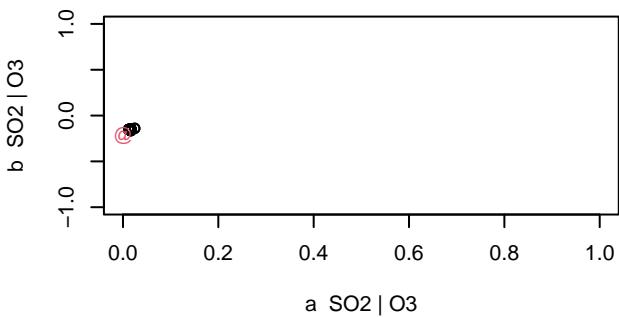
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



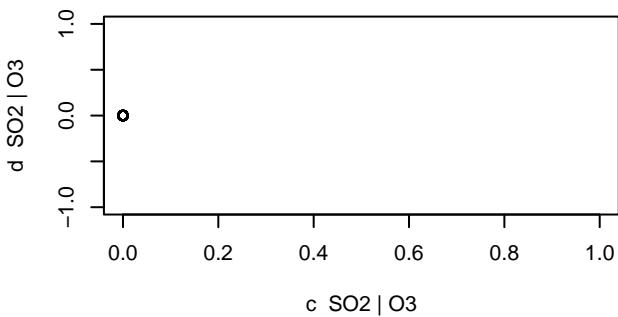
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



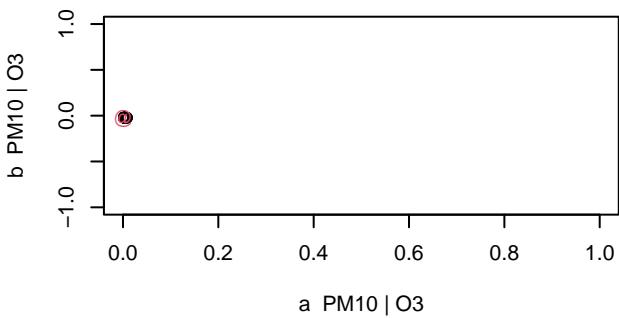
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



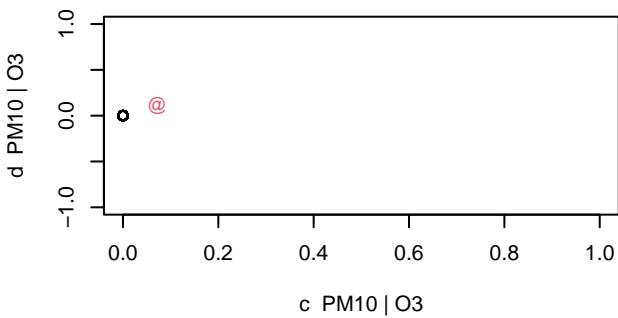
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



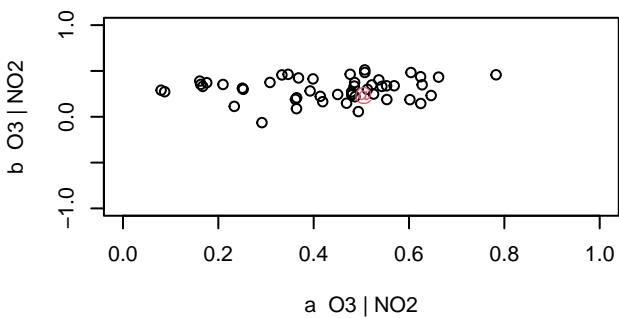
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



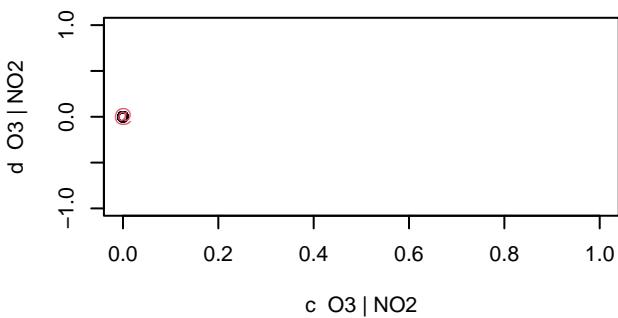
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



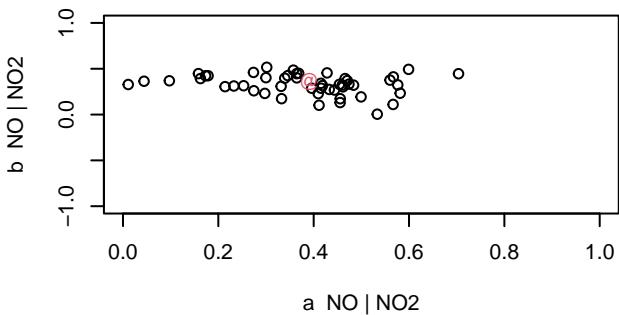
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



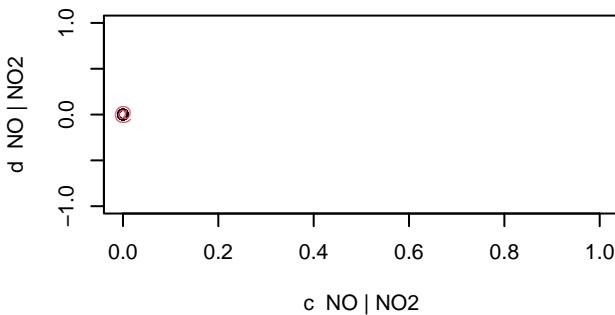
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



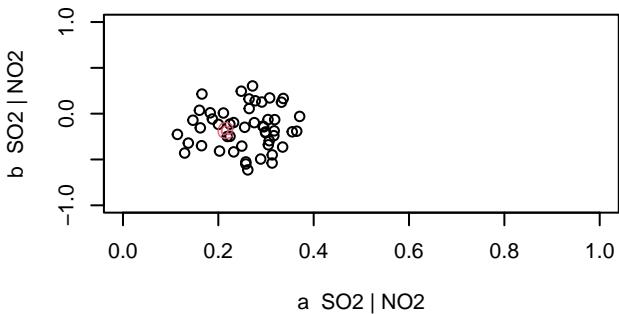
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



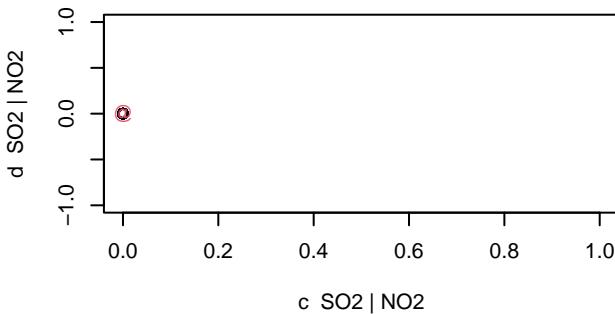
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



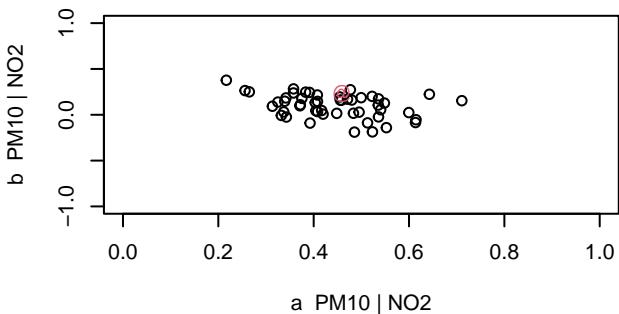
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



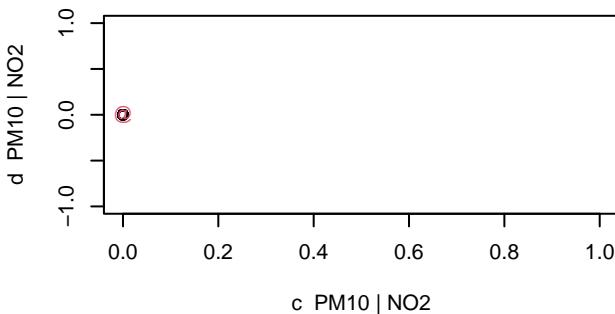
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



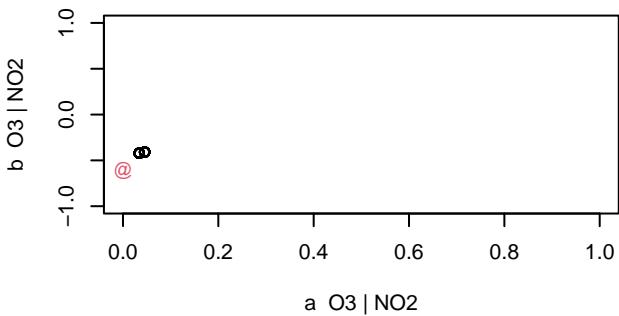
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



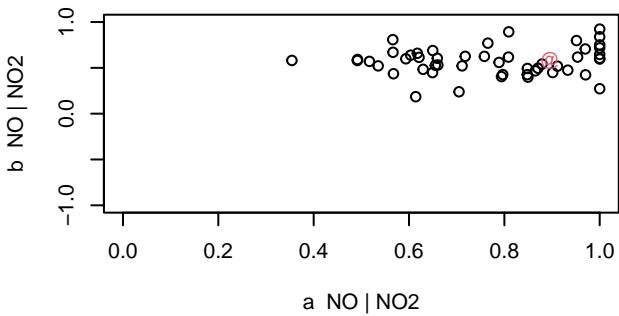
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



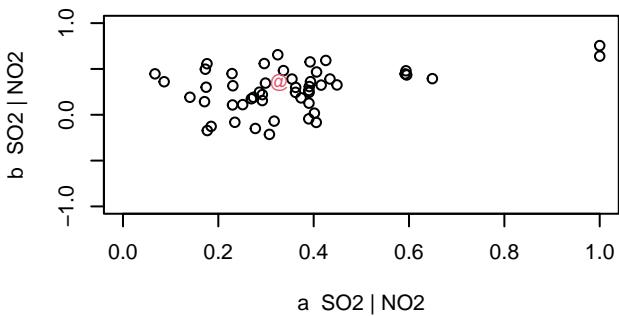
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



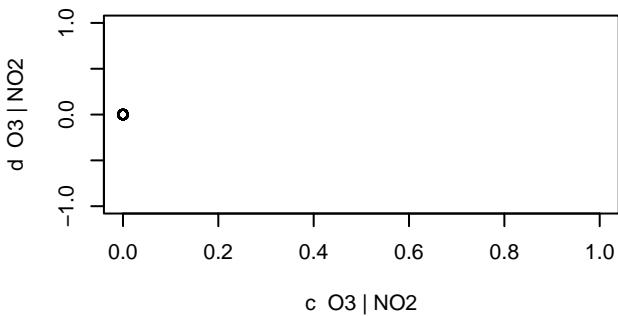
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



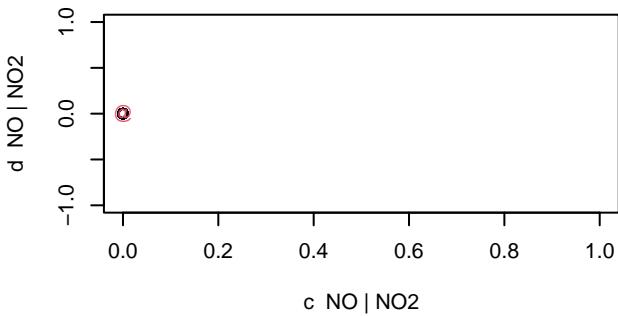
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



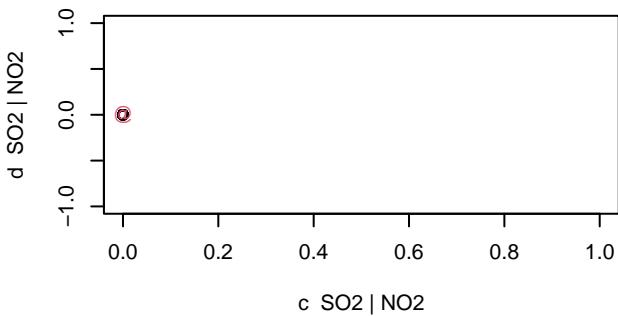
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



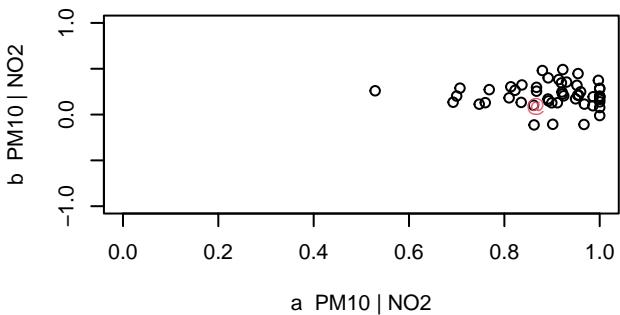
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



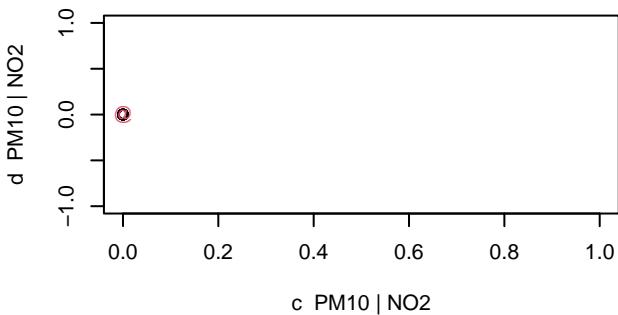
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



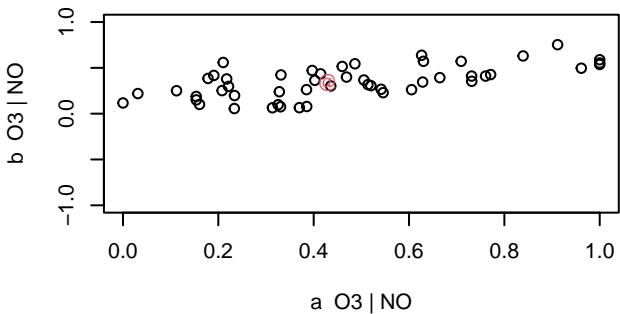
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



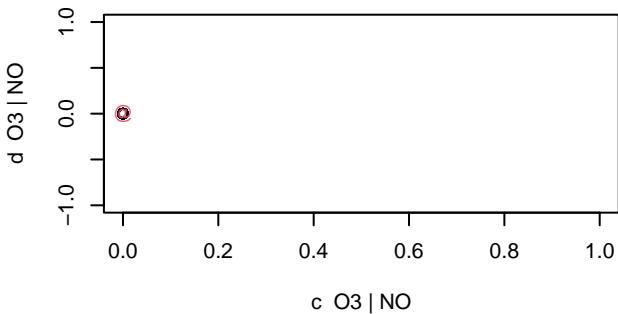
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



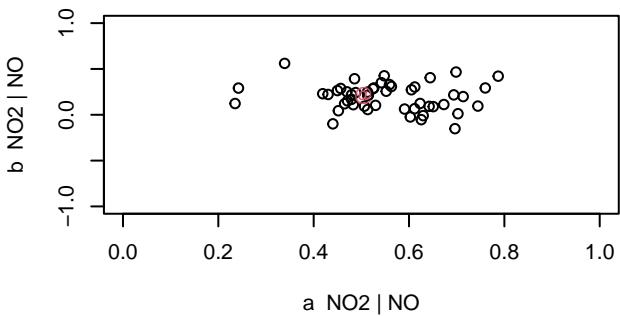
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



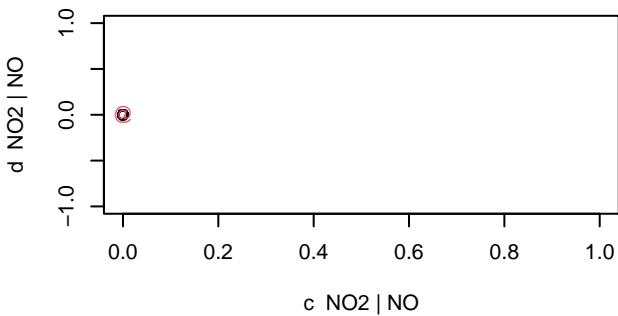
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



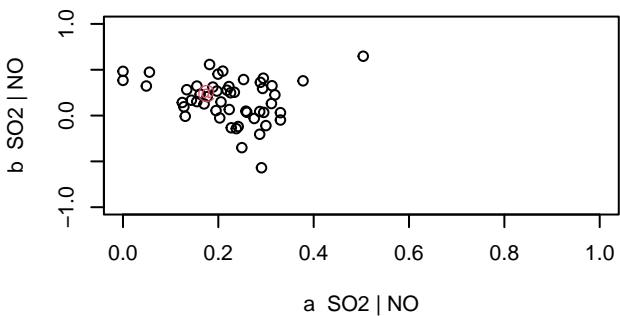
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



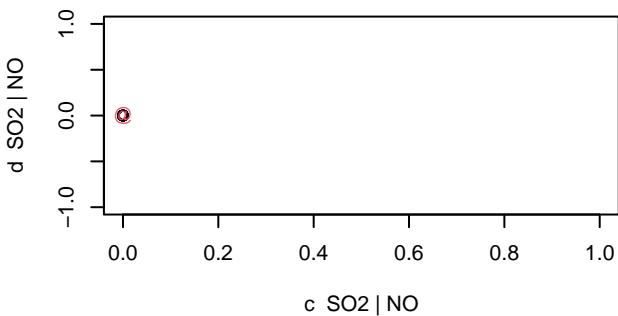
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



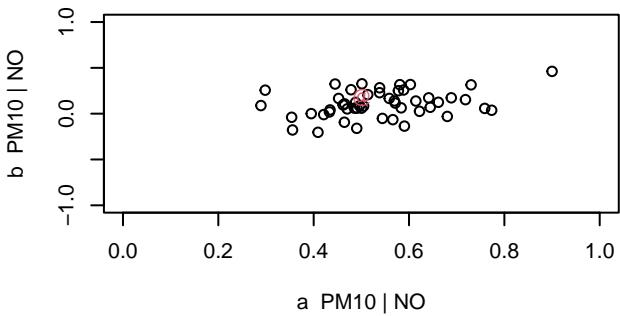
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



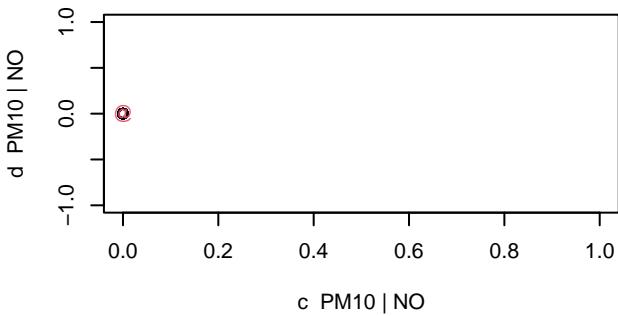
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



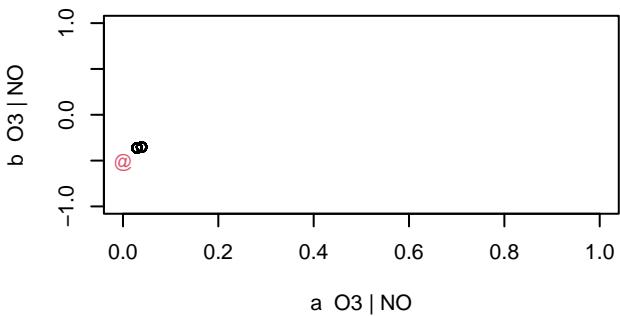
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



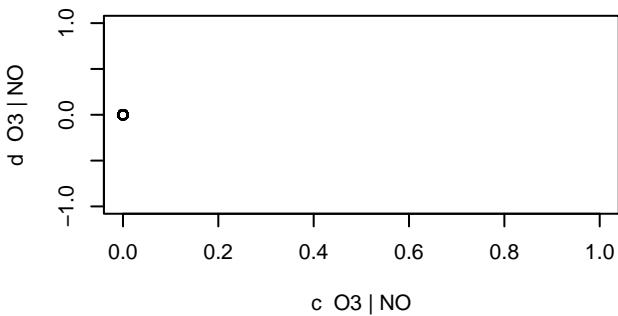
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



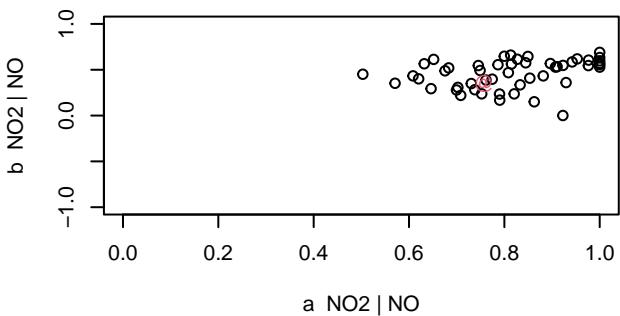
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



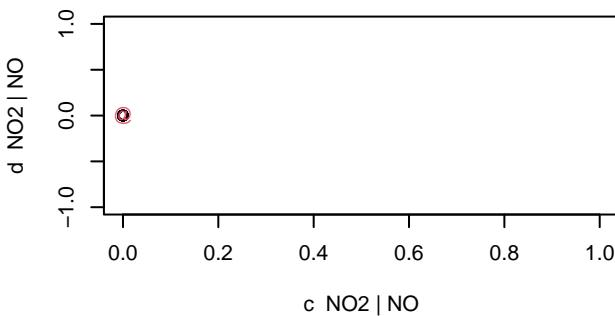
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



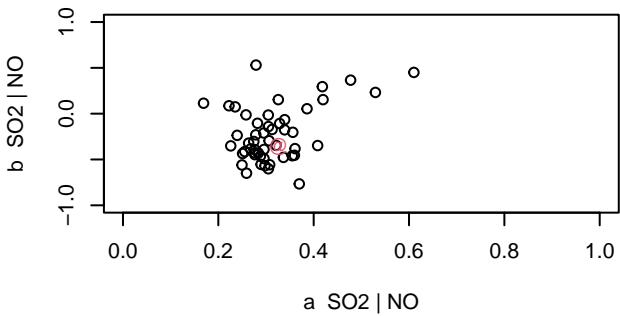
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



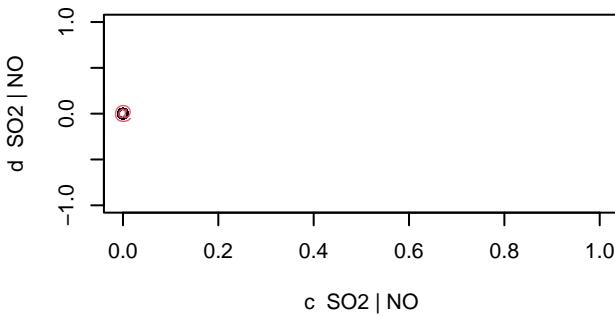
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



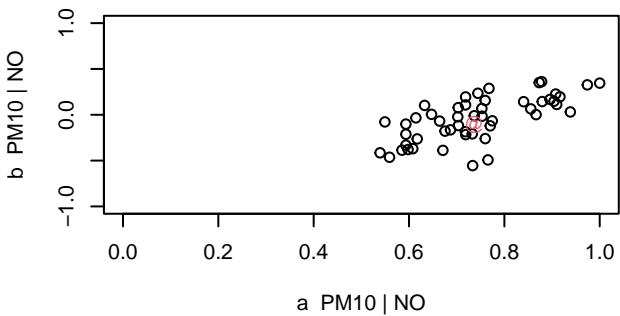
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



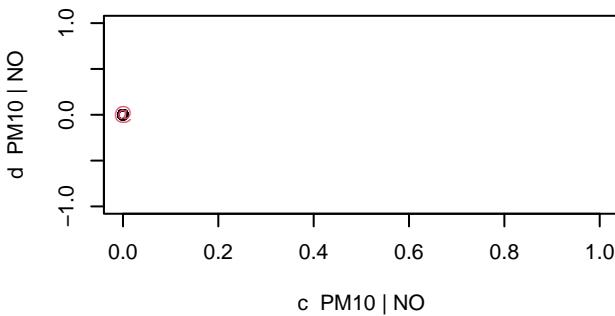
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



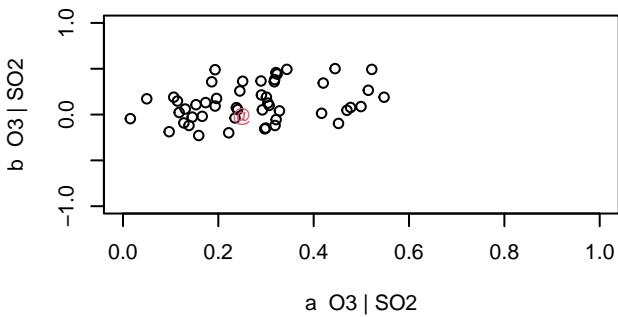
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



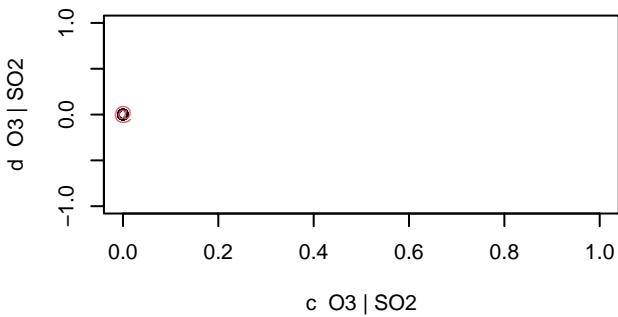
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



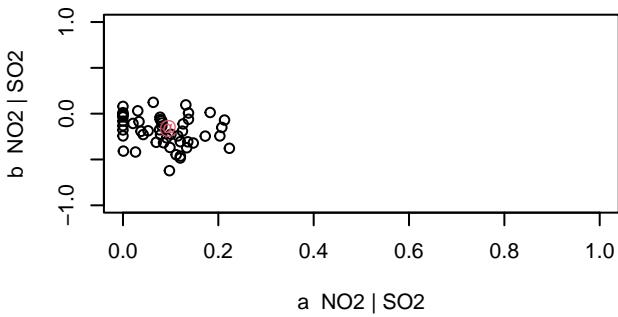
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



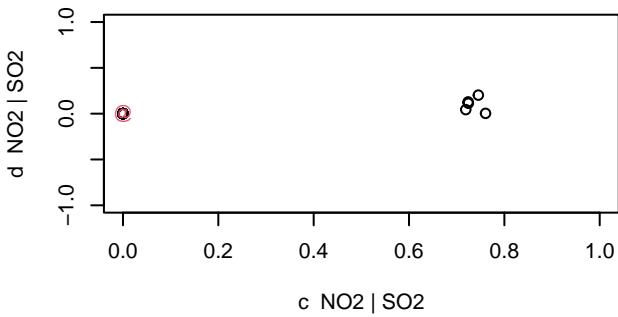
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



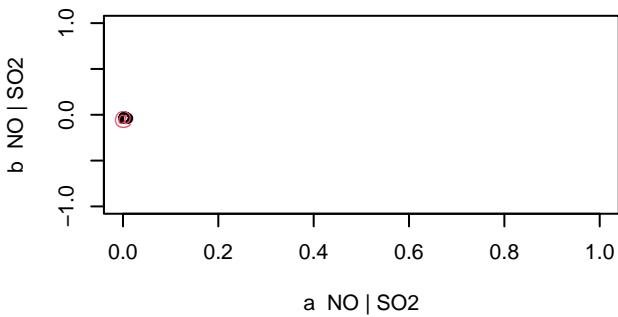
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



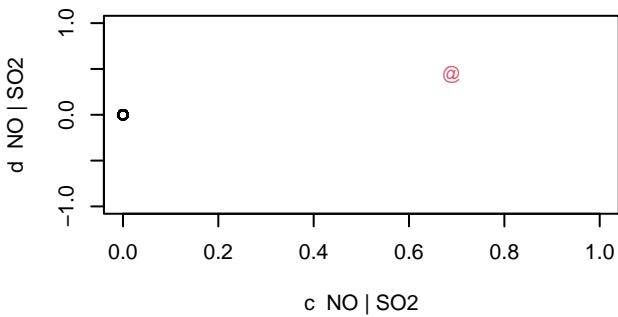
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



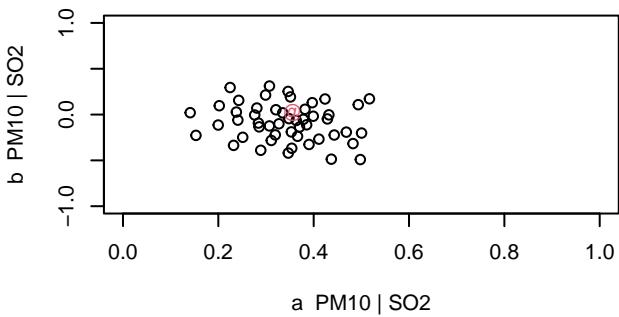
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



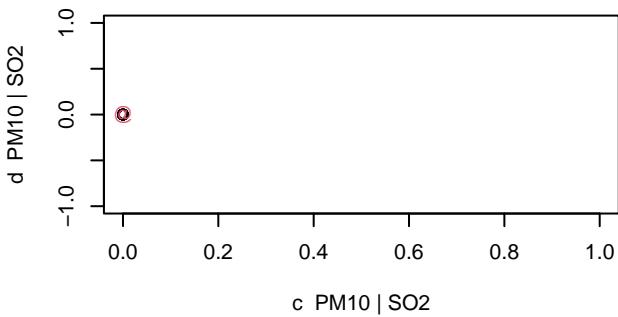
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



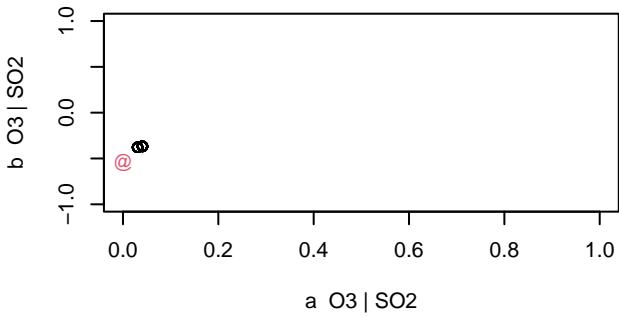
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



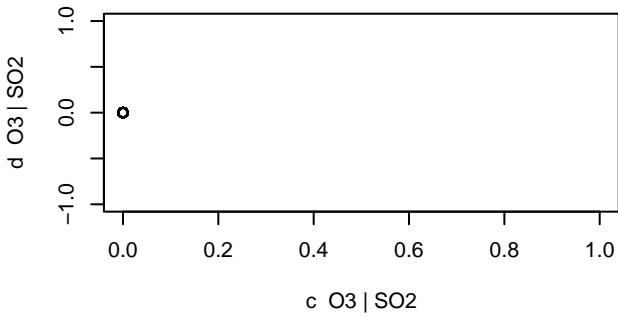
**Summer air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



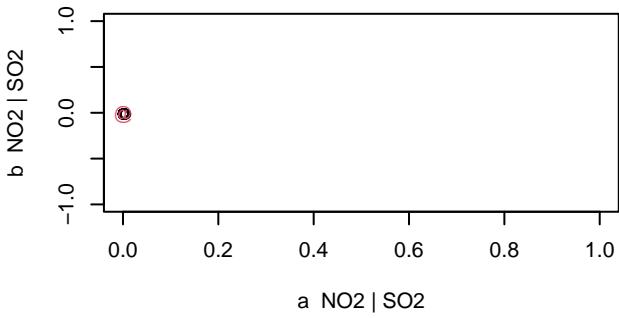
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



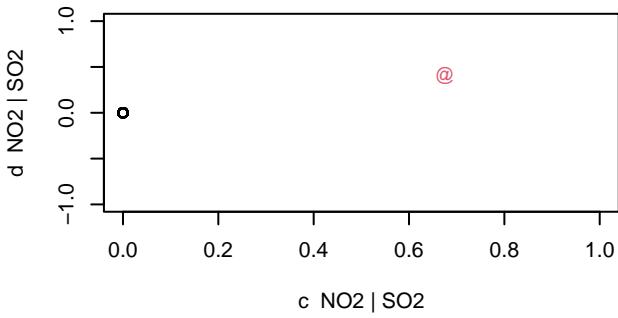
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



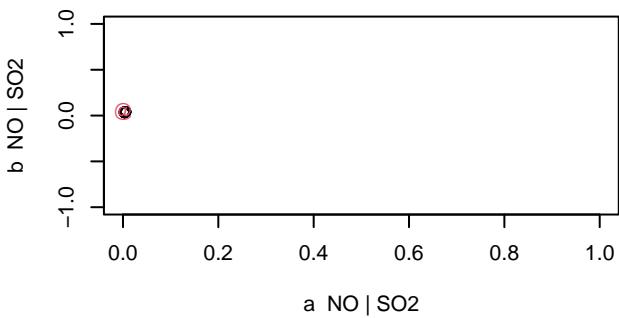
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



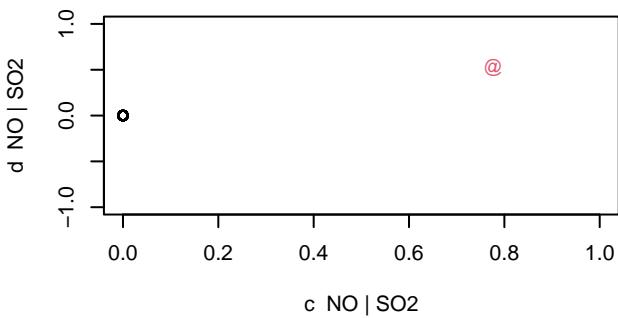
**Winter air pollution data**  
**Fig.5 Heffernan & Tawn 2004**



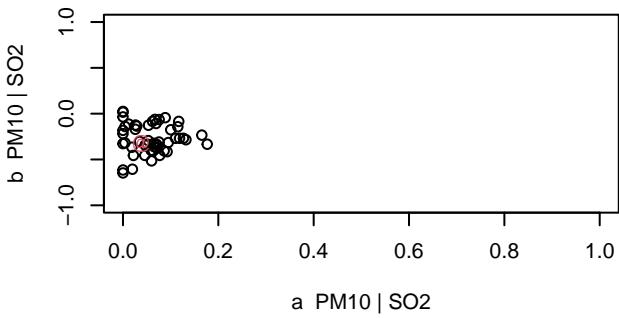
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



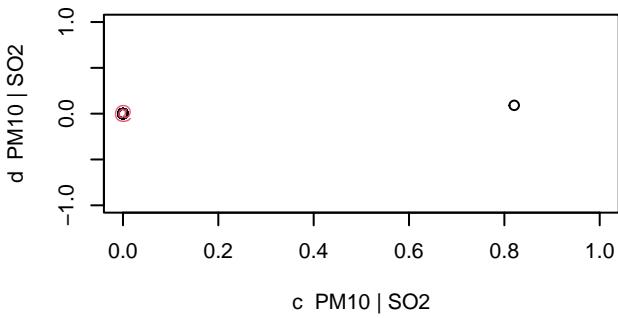
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



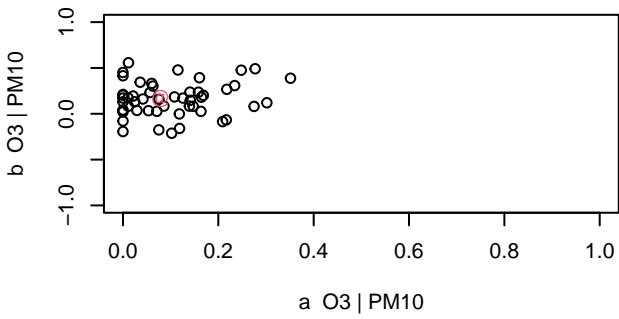
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



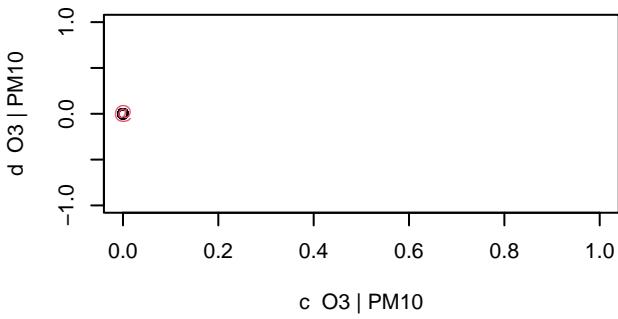
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



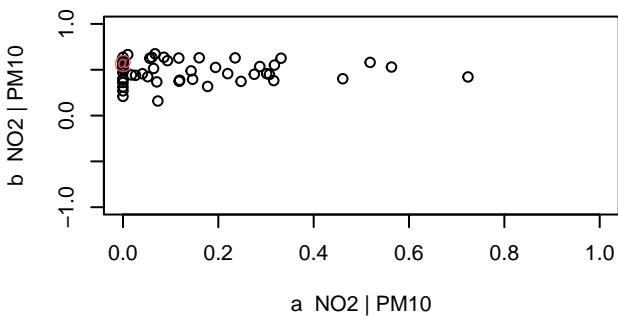
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



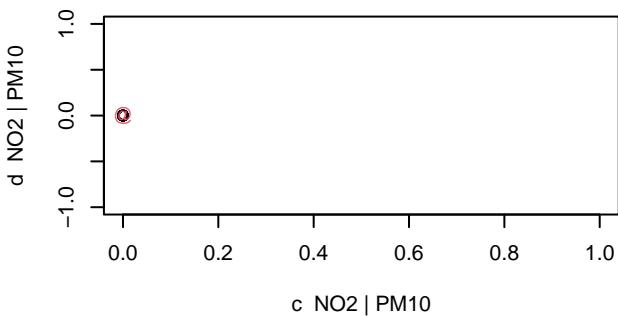
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



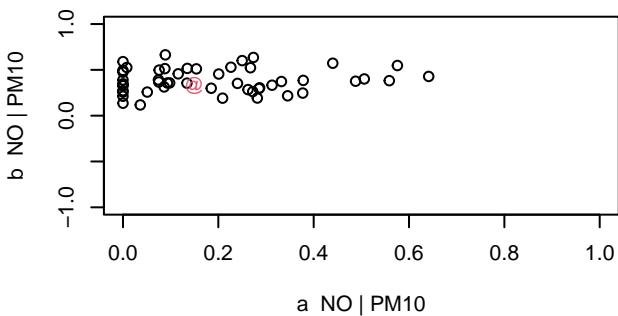
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



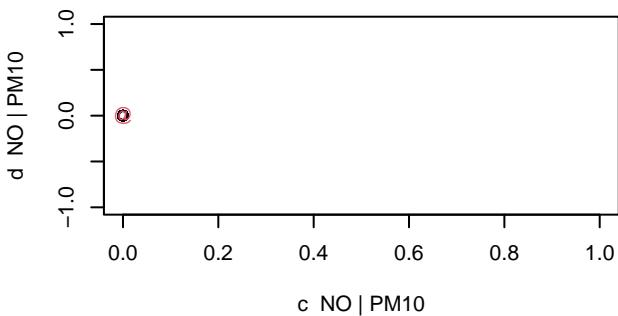
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



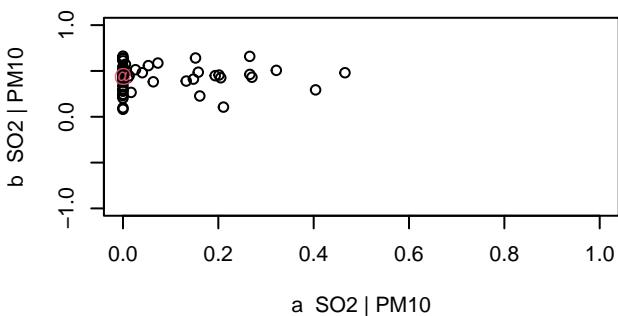
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



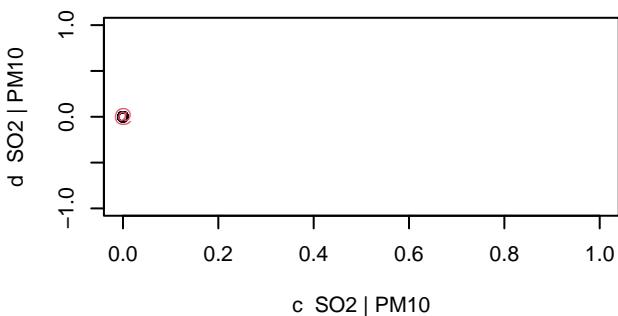
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



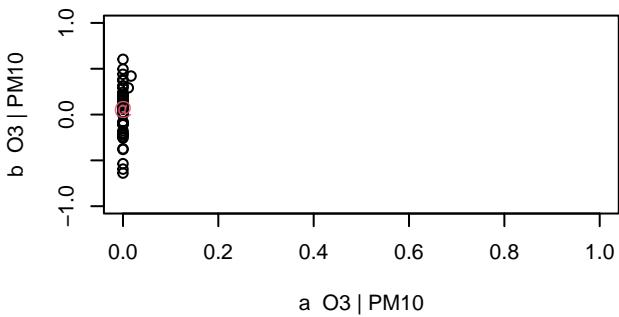
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



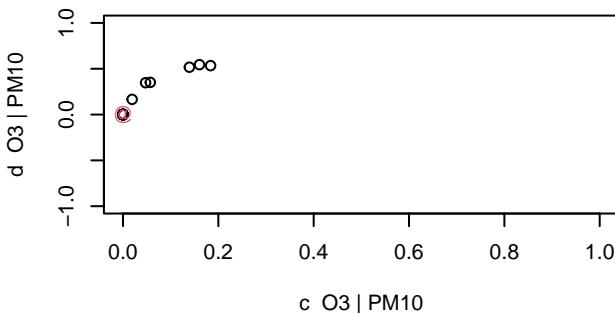
Summer air pollution data  
Fig.5 Heffernan & Tawn 2004



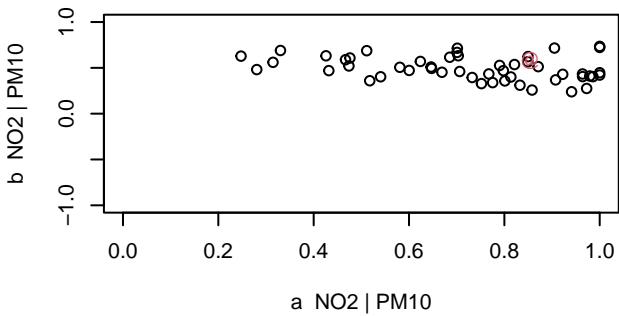
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



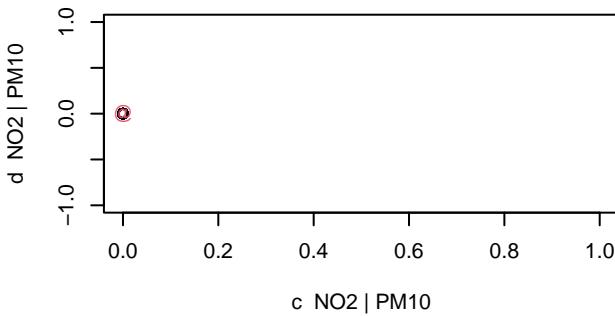
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



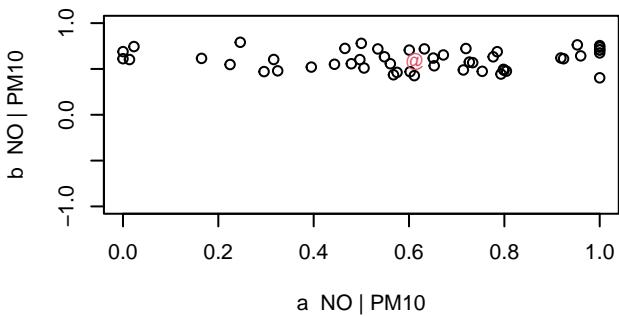
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



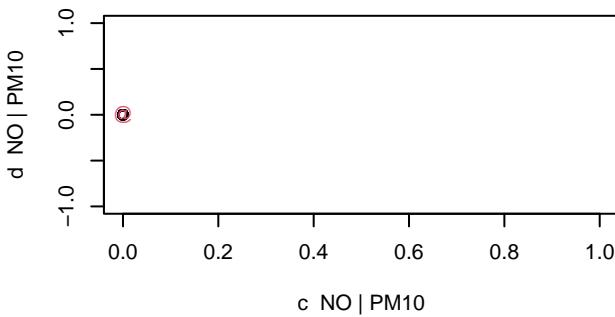
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



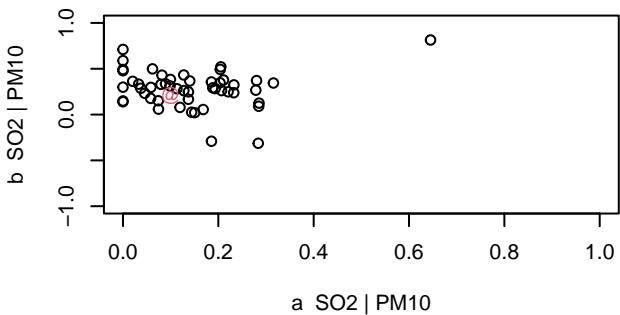
Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



Winter air pollution data  
Fig.5 Heffernan & Tawn 2004



Winter air pollution data  
Fig.5 Heffernan & Tawn 2004

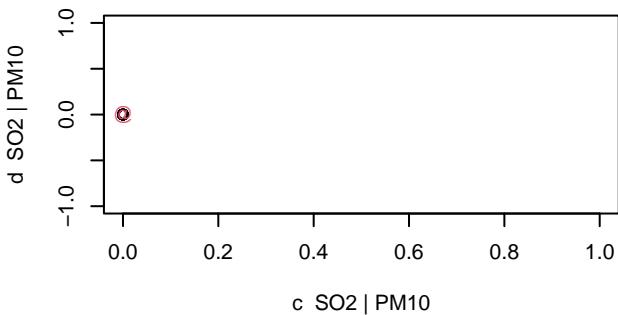
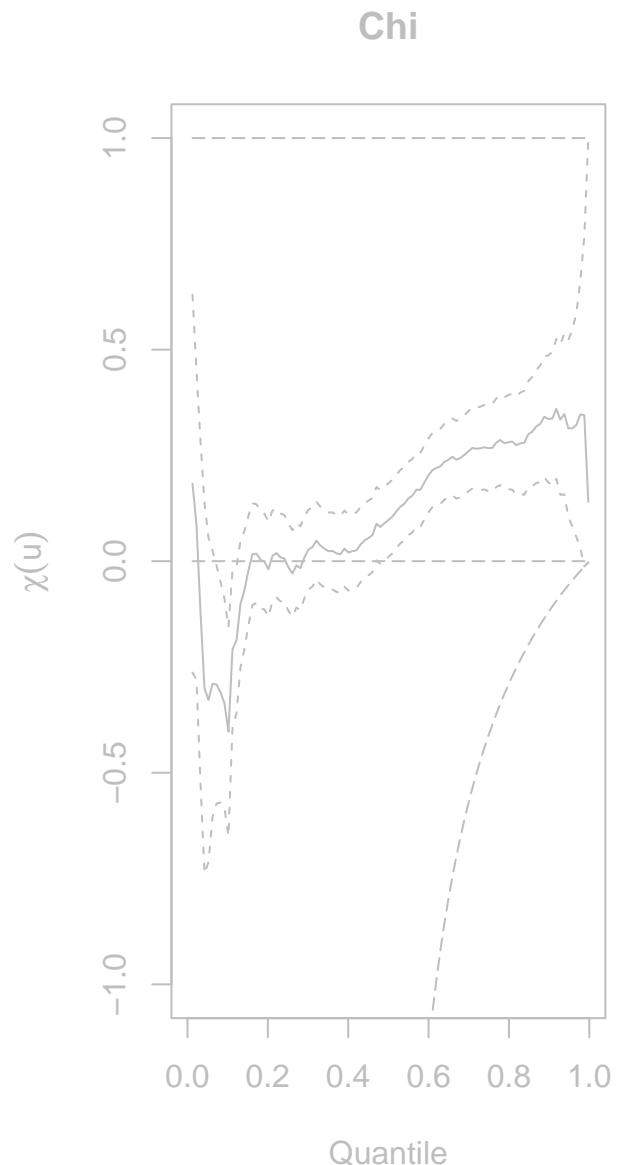
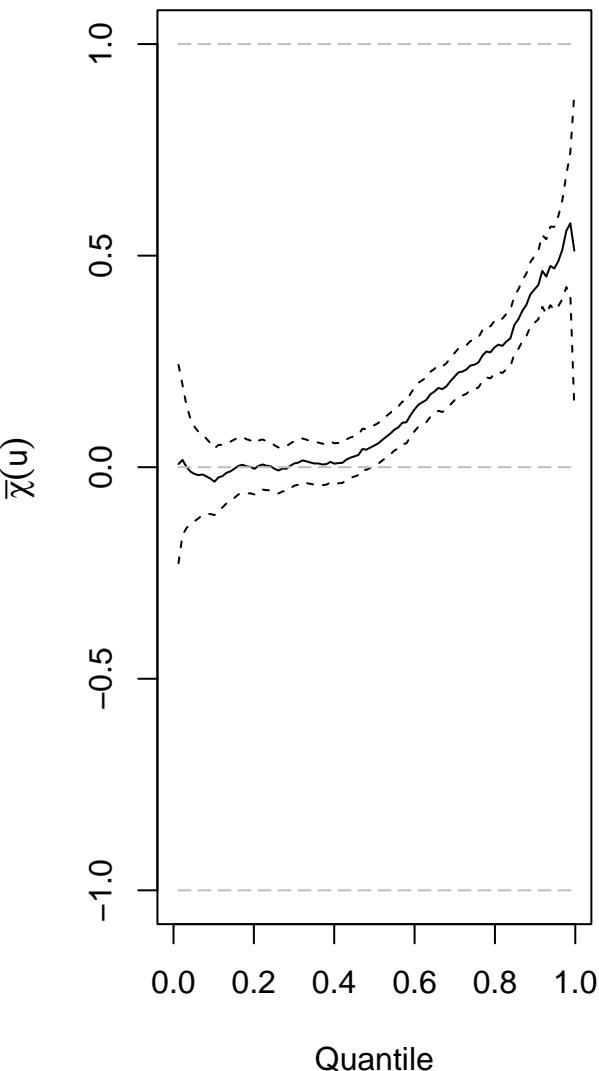
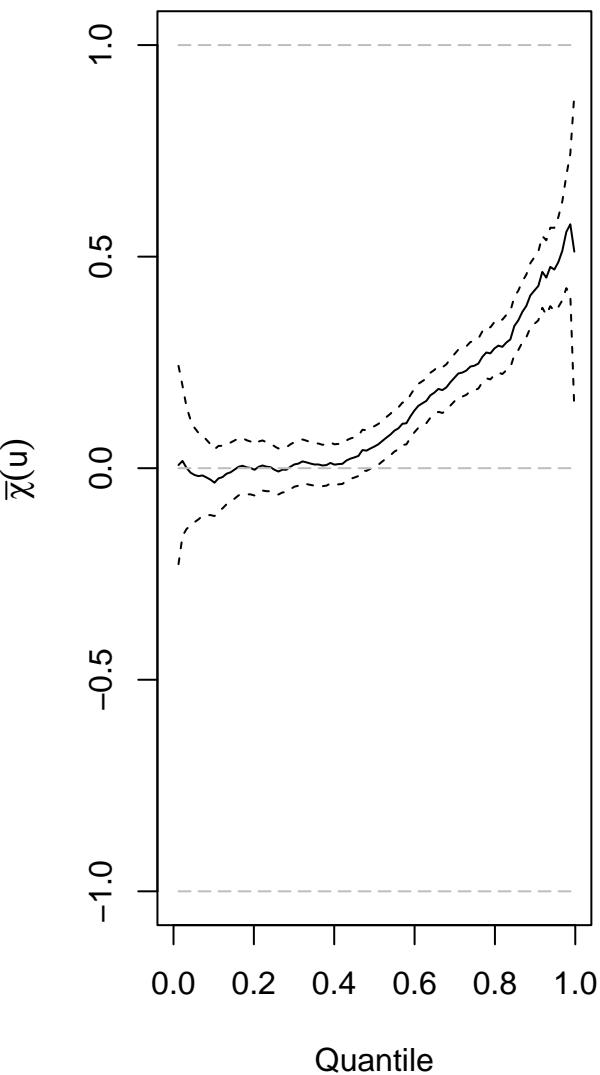


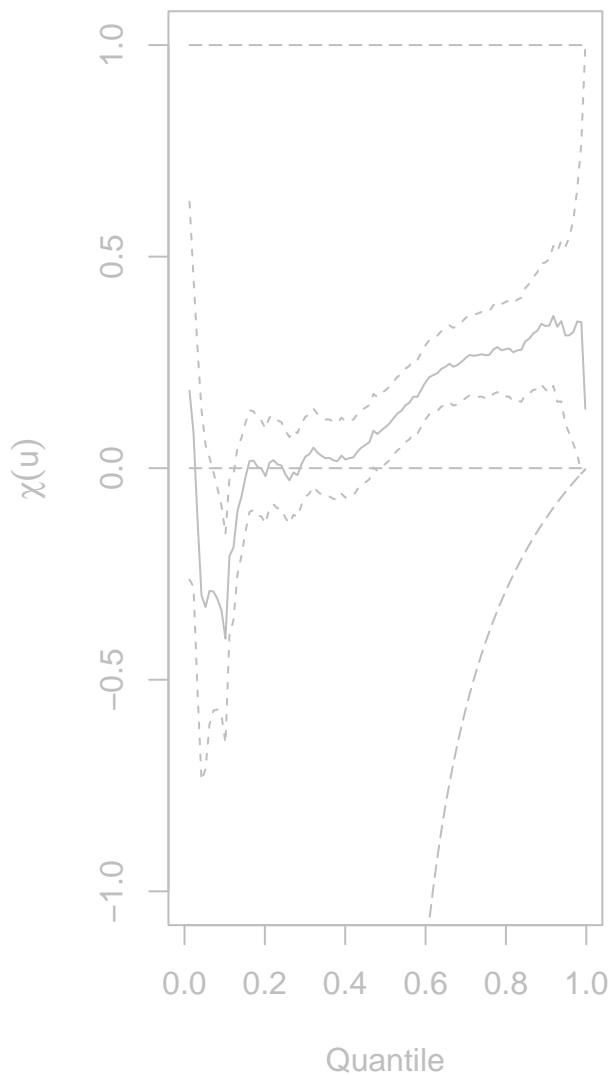
Figure 8.11 of Coles (2001)  
Chi Bar



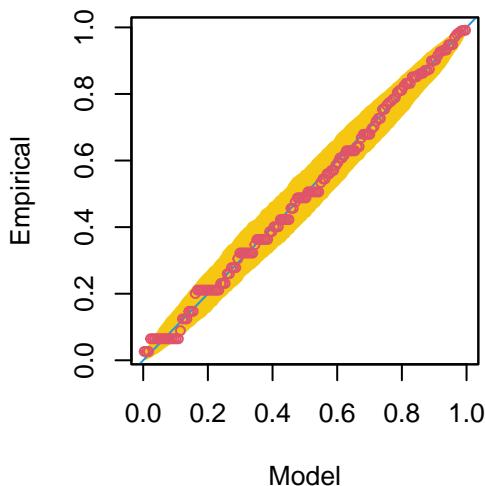
**Chi Bar**



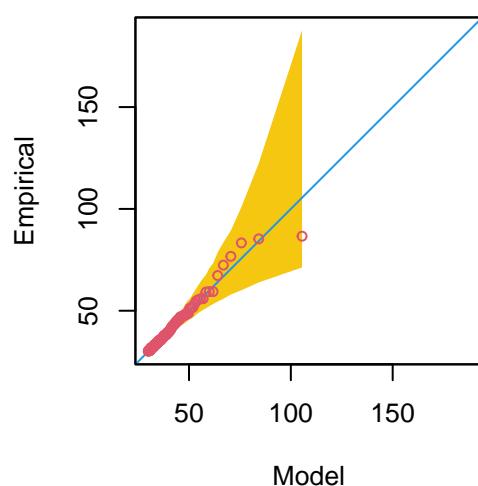
**Chi**



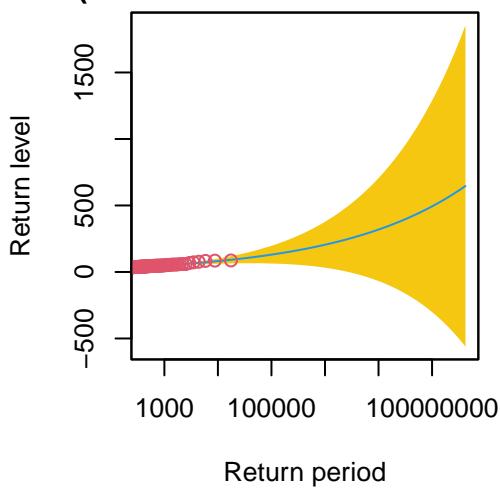
**Figure 4.5 of Coles (2001)**  
**Probability plot**



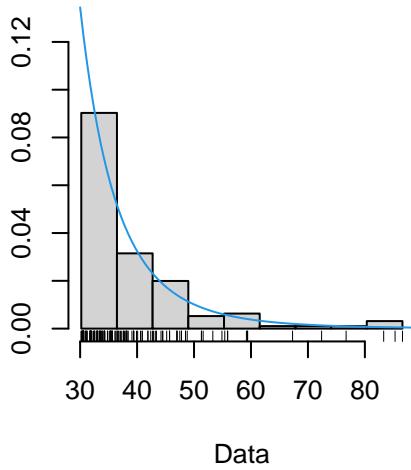
**Figure 4.5 of Coles (2001)**  
**Quantile Plot**



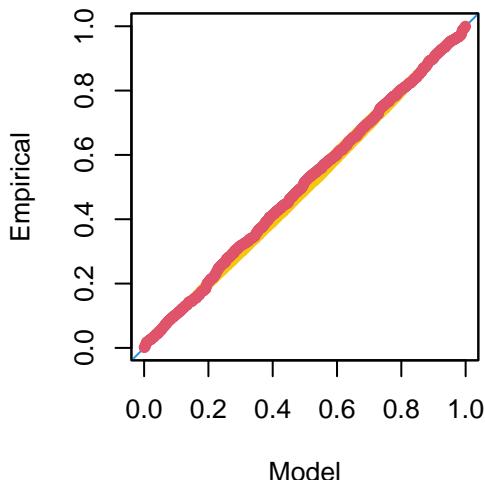
**Figure 4.5 of Coles (2001)**  
**Return Level Plot**  
**(SCALE IS DAYS NOT YEARS)**



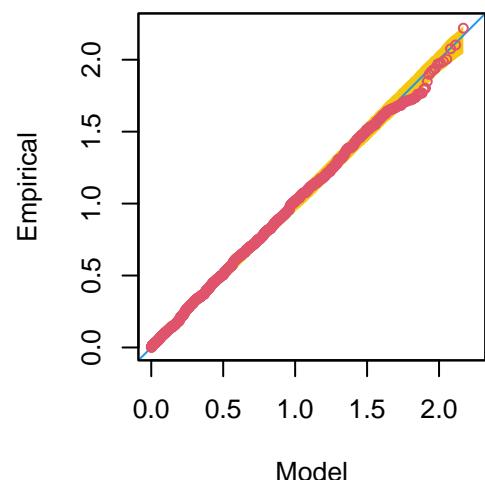
**Figure 4.5 of Coles (2001)**  
**Density Plot**



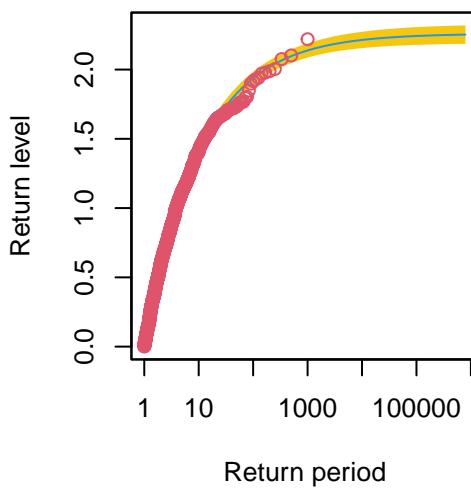
**GPD: PP**



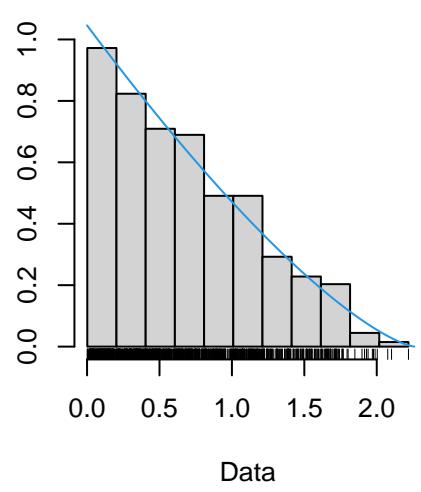
**GPD: QQ**



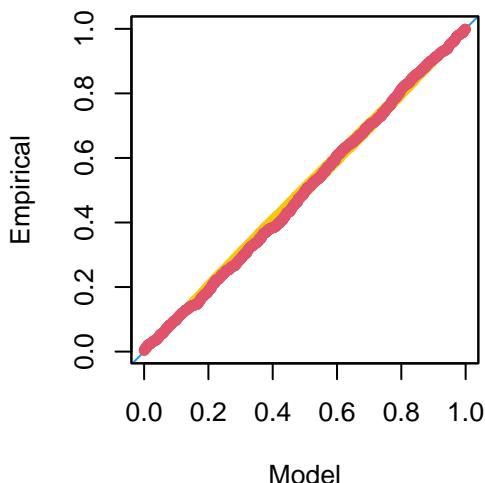
**GPD: RL**



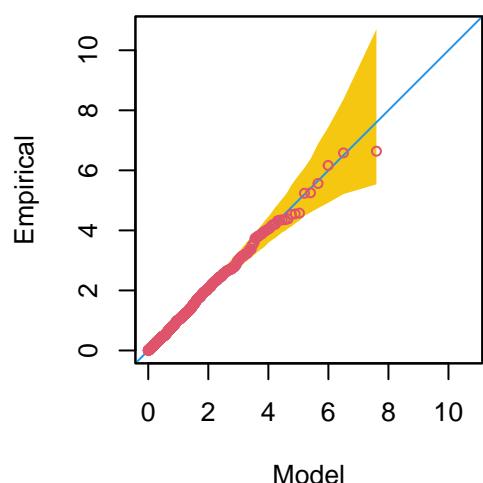
**GPD: Hist, Short tailed data**



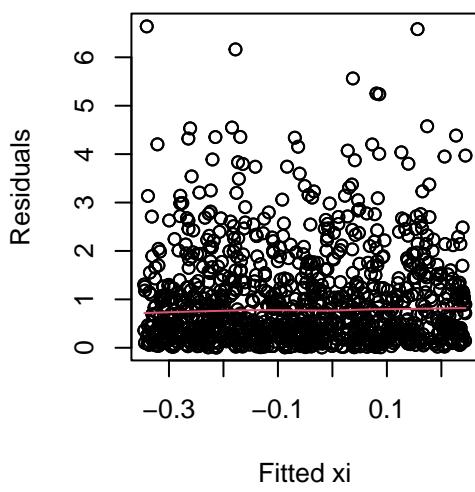
### Probability Plot



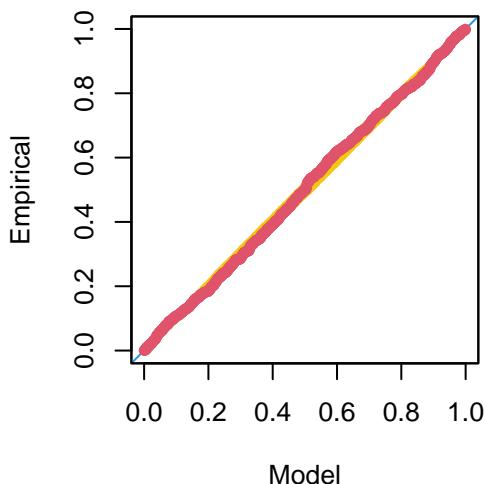
### Quantile Plot



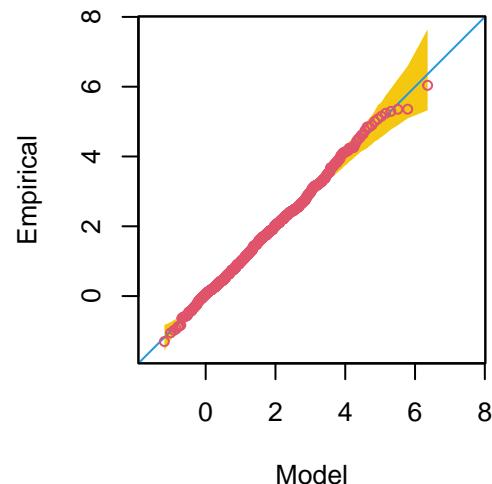
### Residuals vs fitted xi



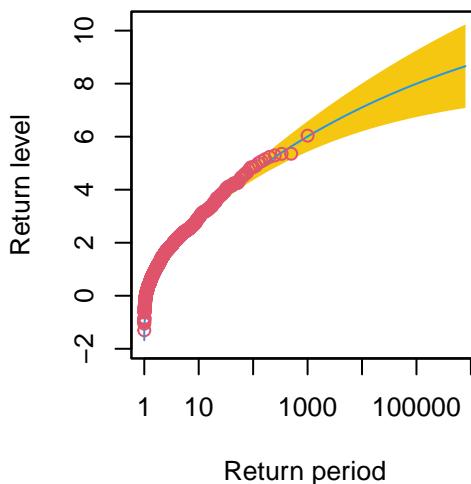
**GEV no covariates, neg xi**



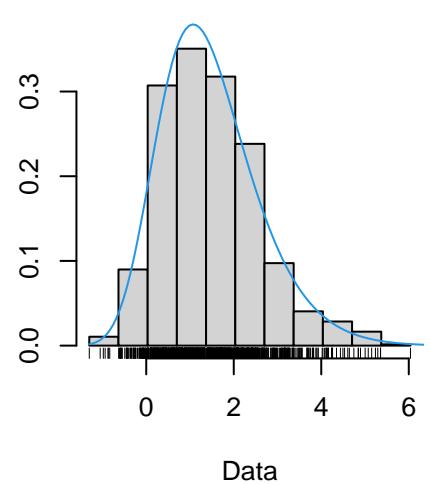
**GEV no covariates, neg xi**



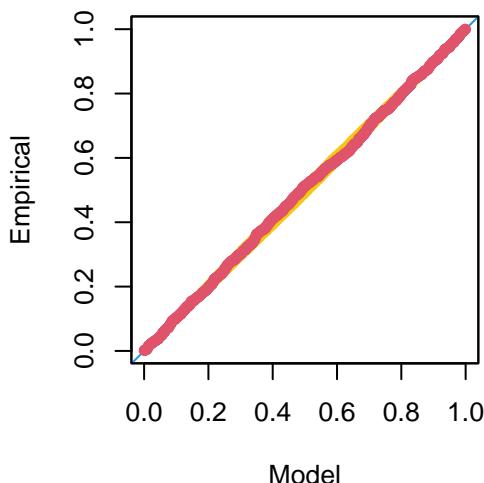
**GEV no covariates, neg xi**



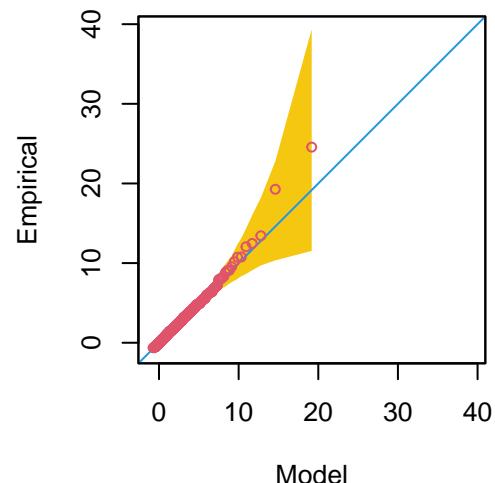
**GEV no covariates, neg xi**



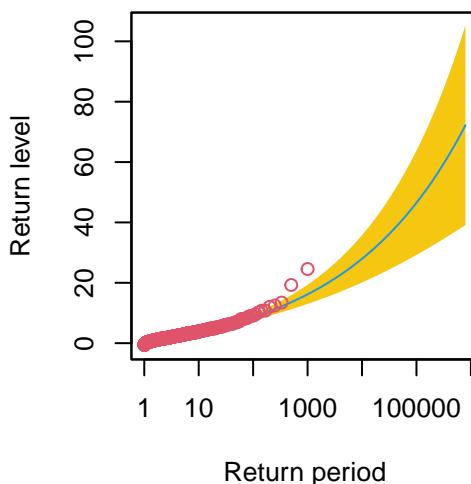
**GEV no covariates, pos xi**



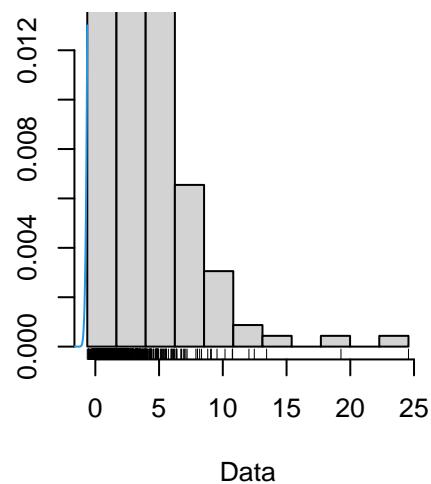
**GEV no covariates, pos xi**



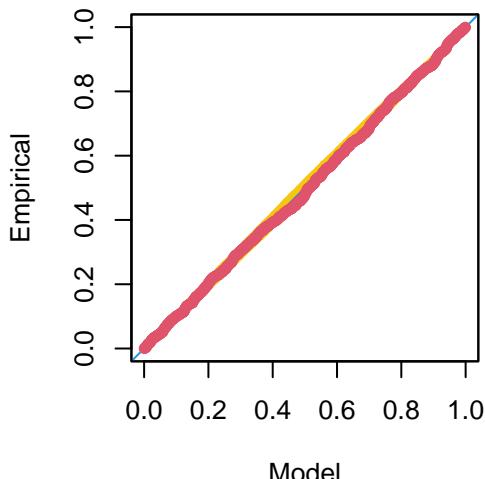
**GEV no covariates, pos xi**



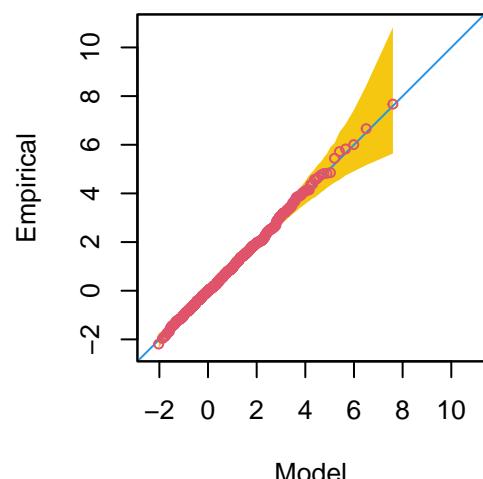
**GEV no covariates, pos xi**



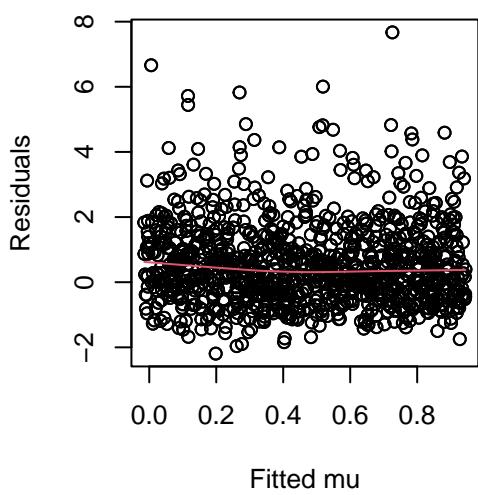
**GEV with covariates**



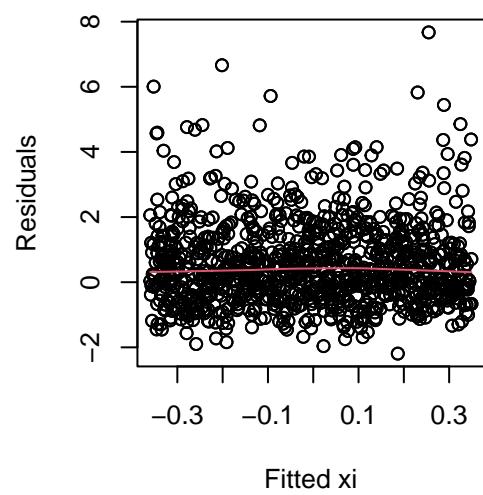
**GEV with covariates**



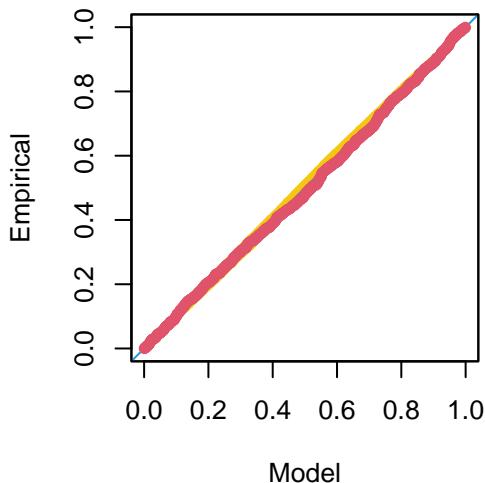
**Residuals vs fitted mu**



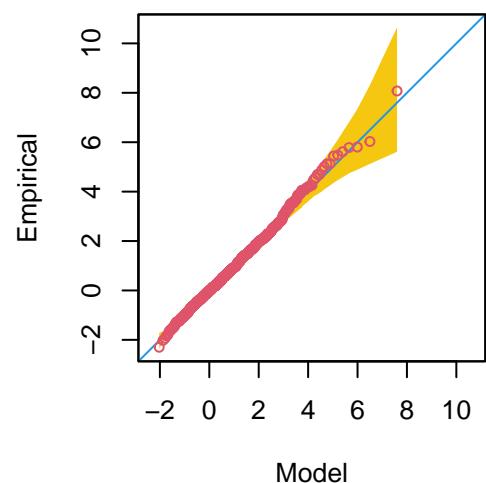
**Residuals vs fitted xi**



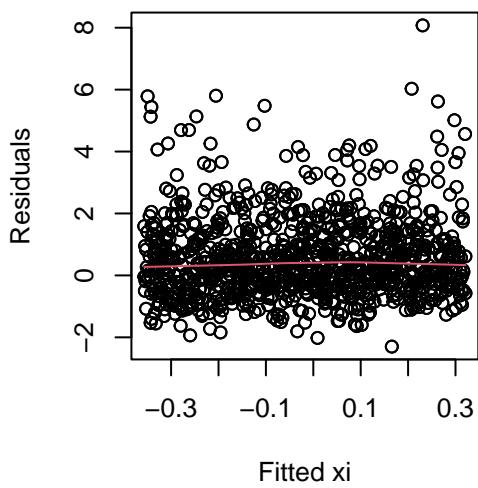
**GEV with one covariate**

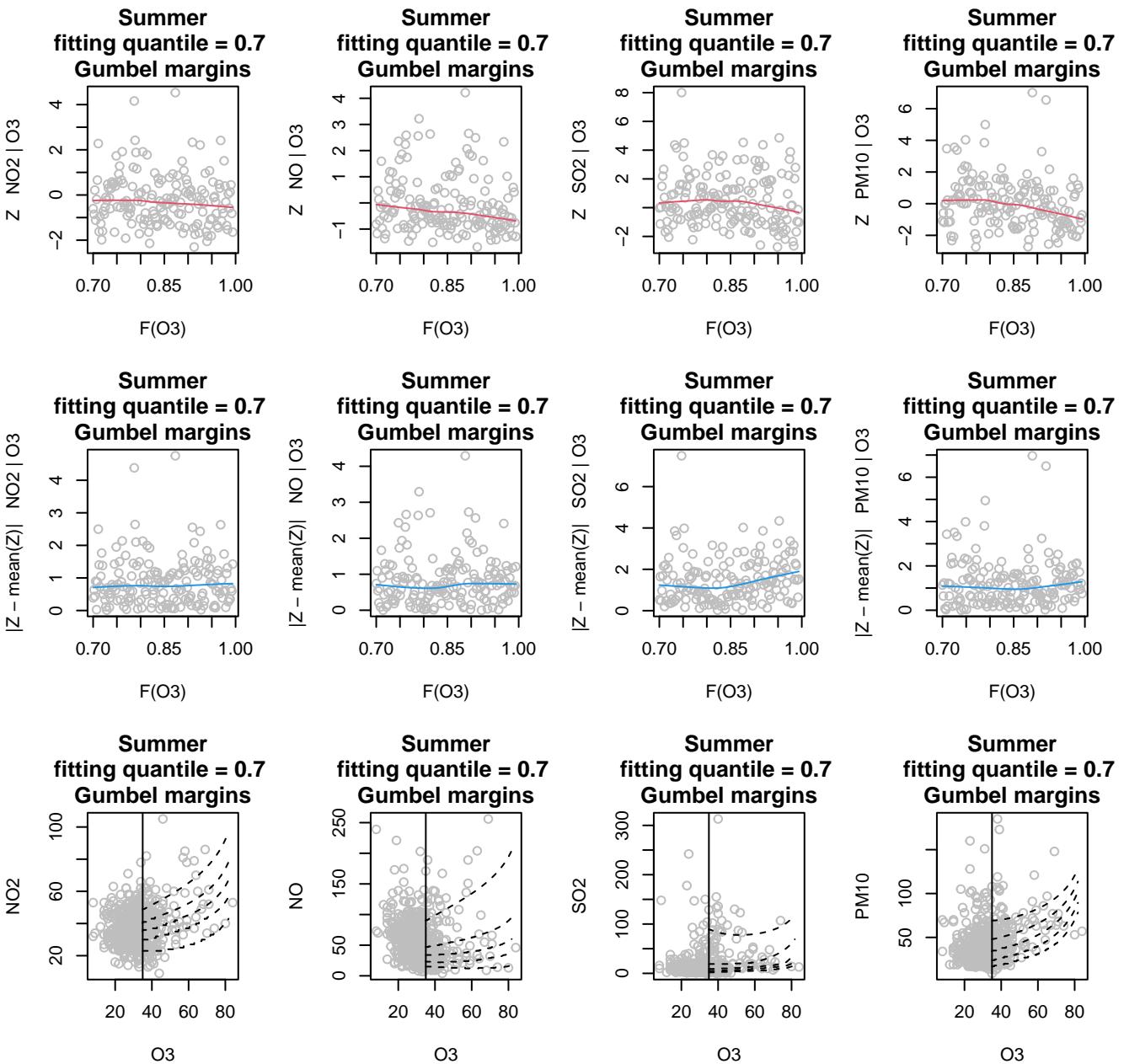


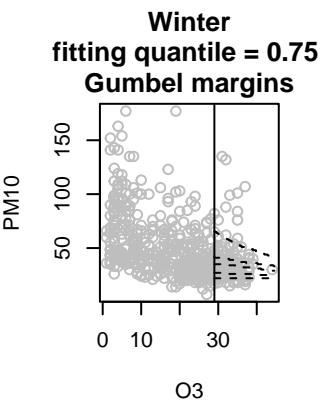
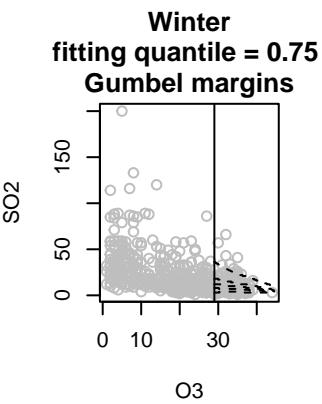
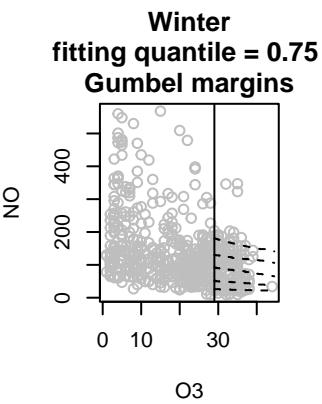
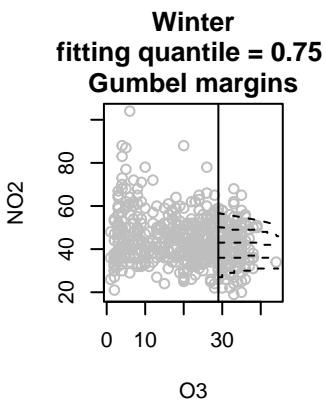
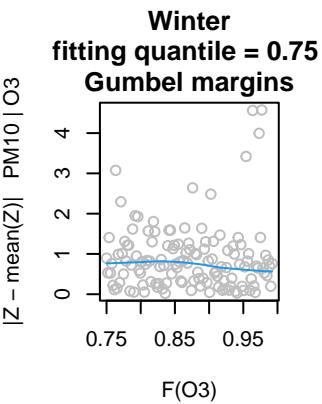
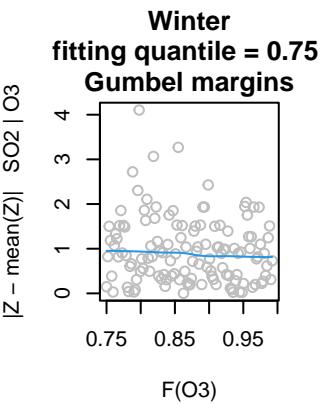
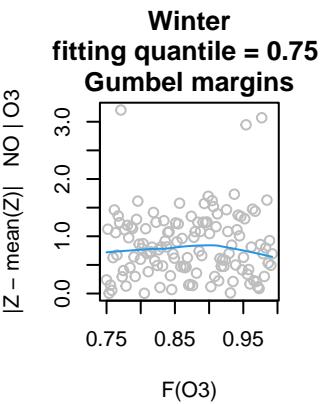
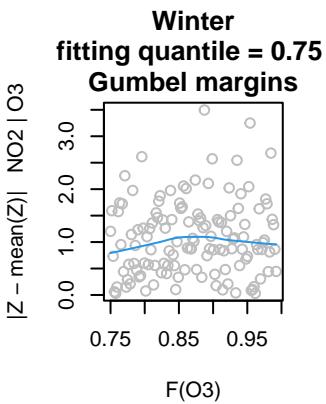
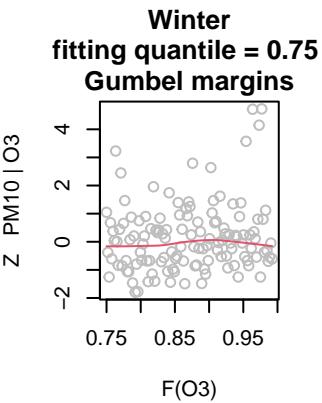
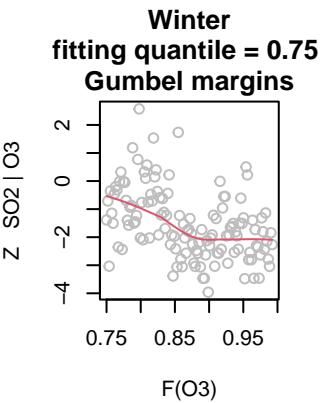
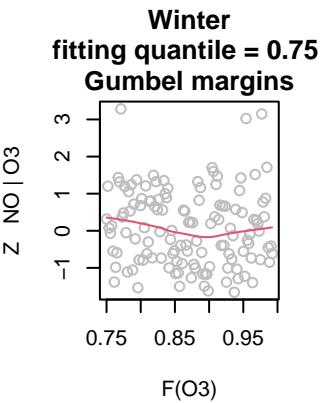
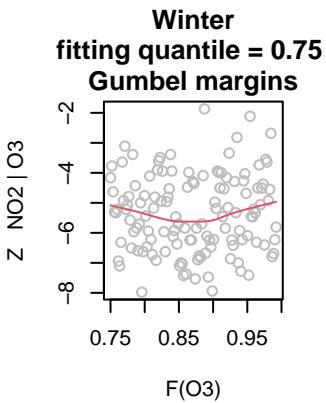
**GEV with one covariate**

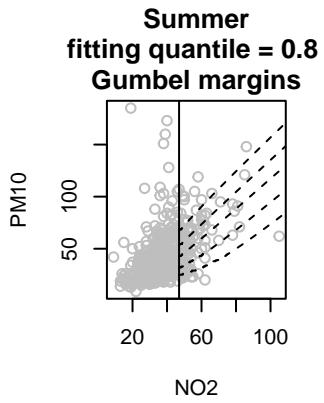
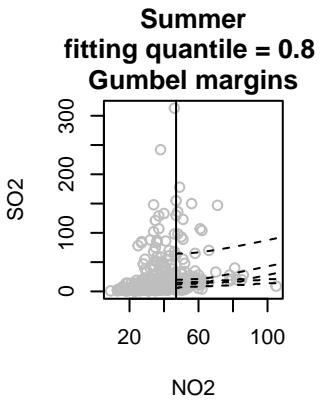
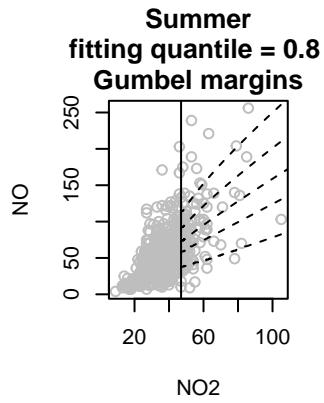
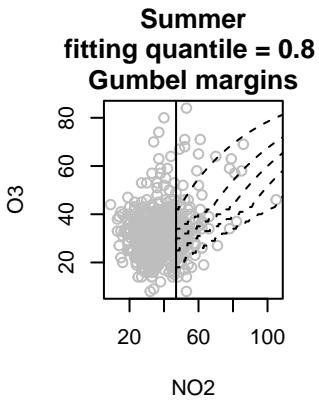
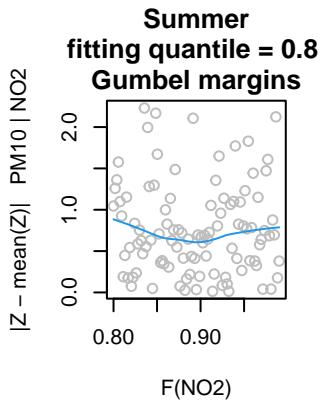
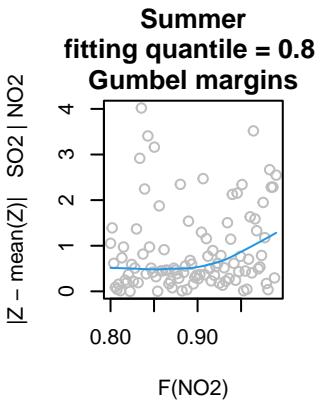
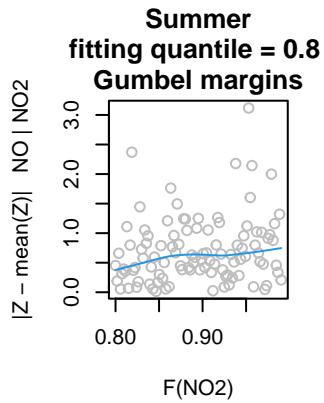
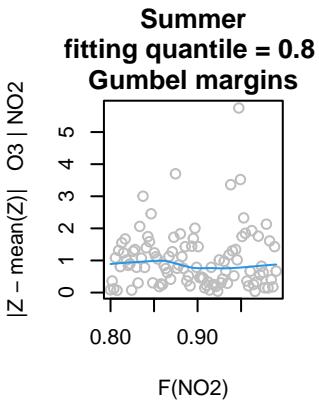
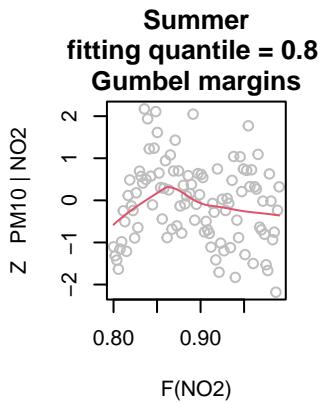
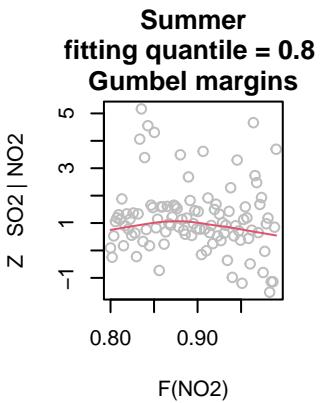
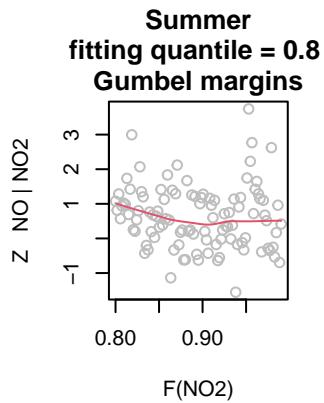
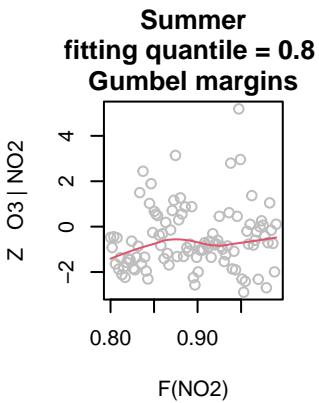


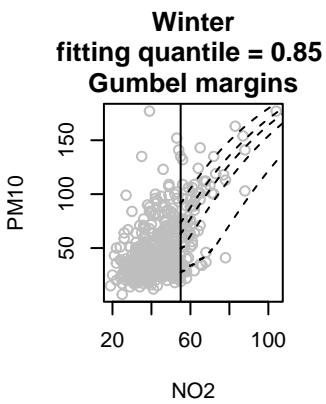
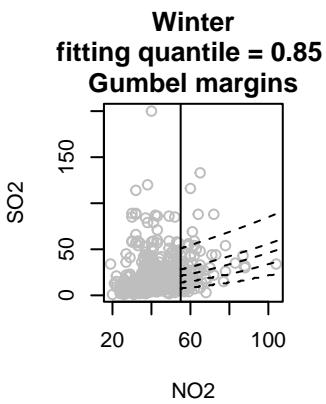
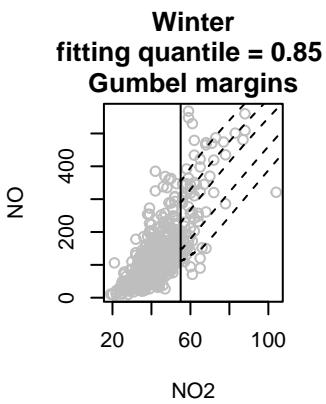
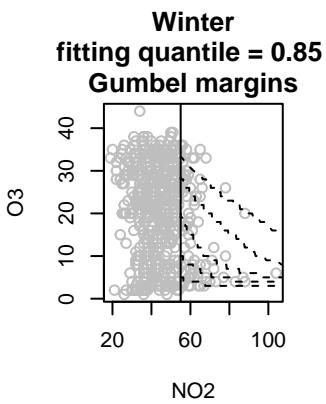
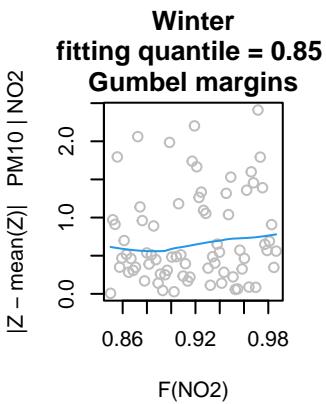
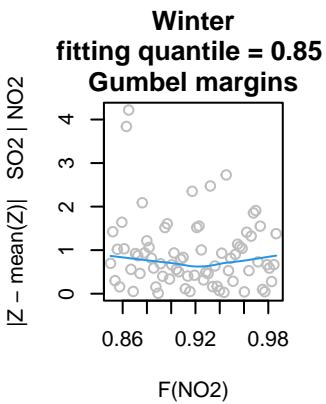
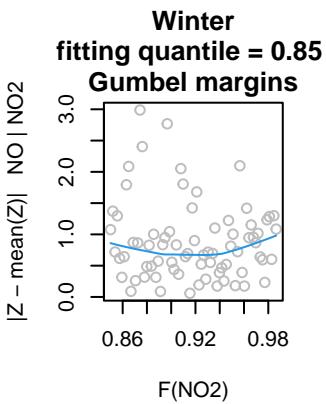
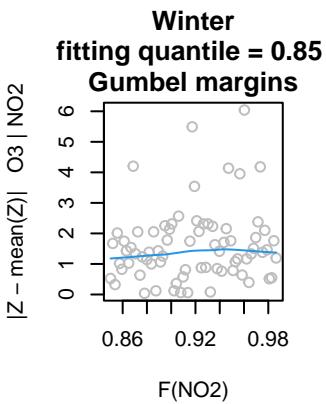
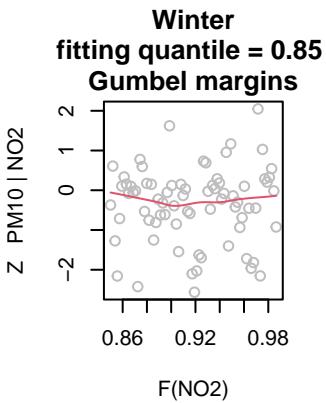
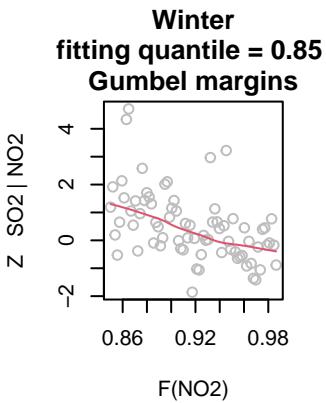
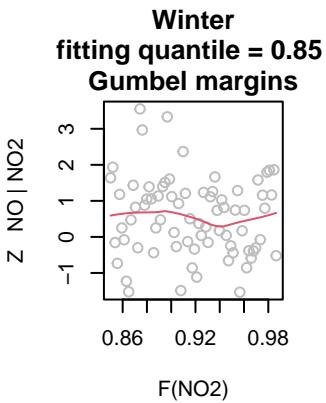
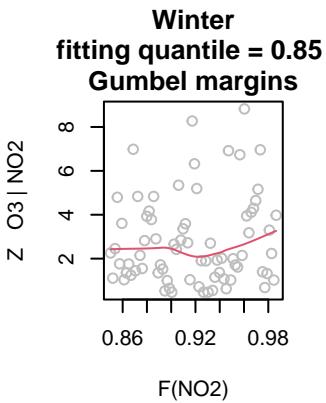
**Residuals vs fitted xi**

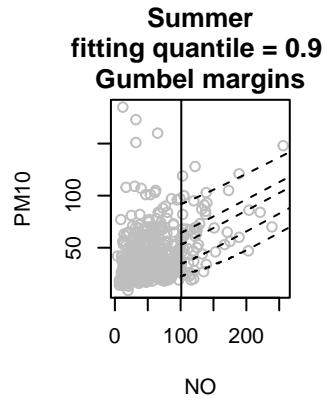
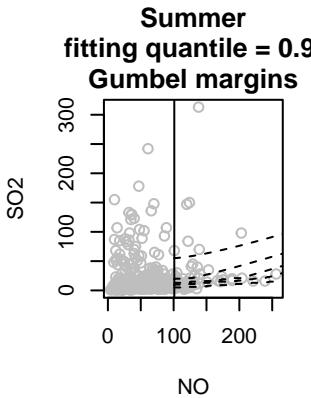
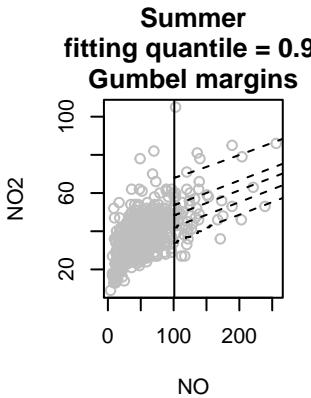
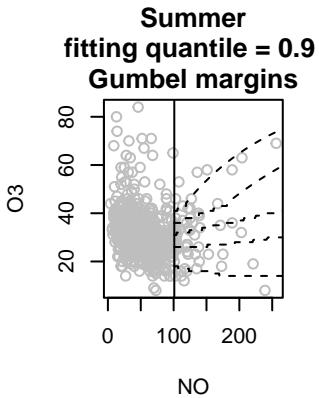
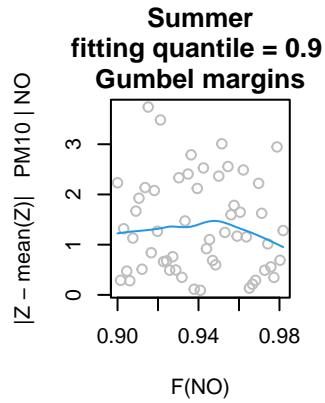
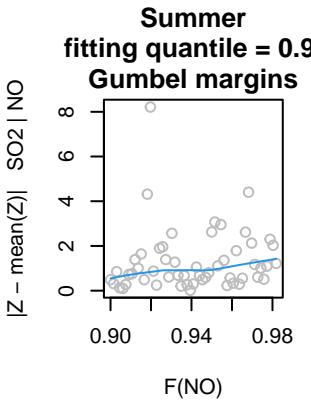
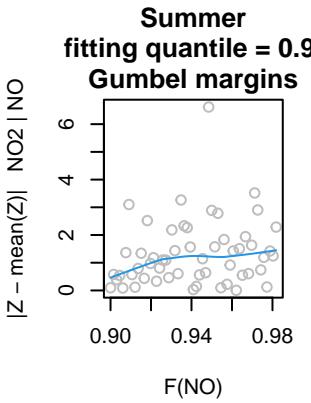
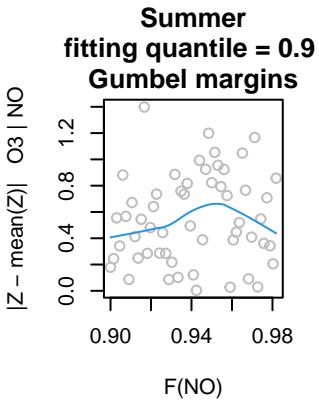
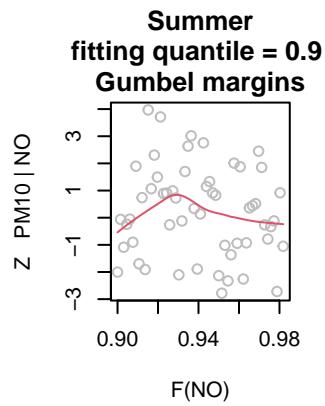
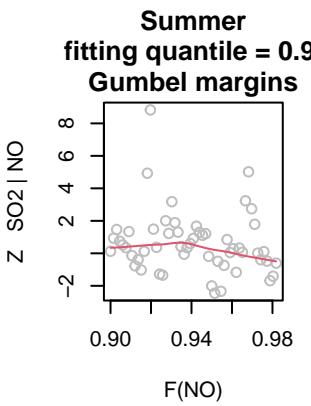
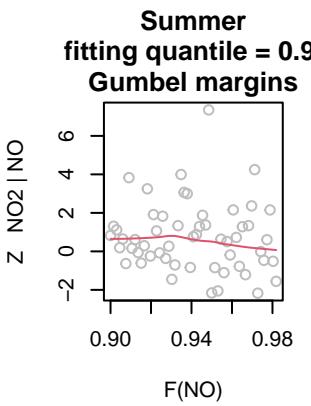
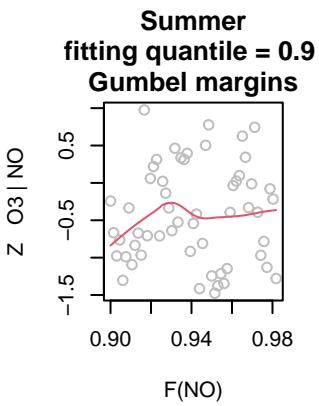


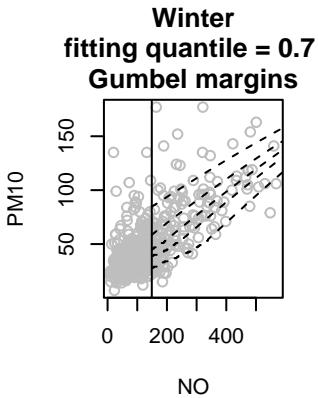
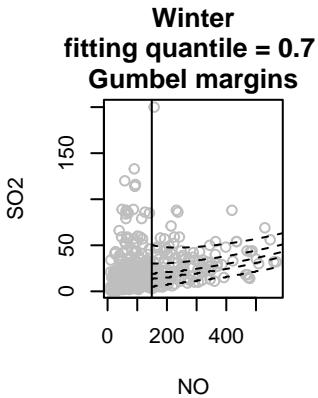
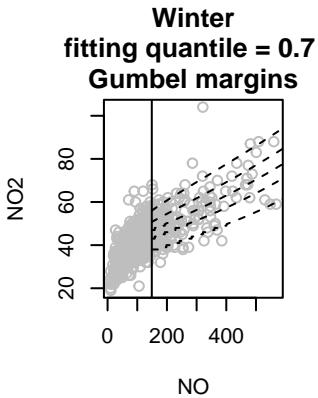
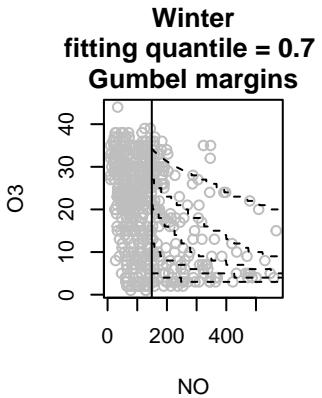
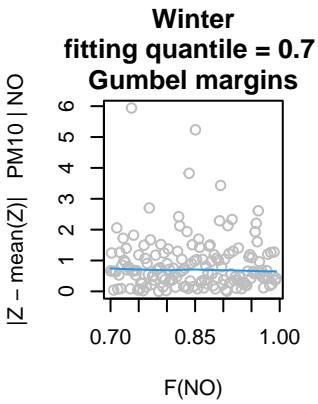
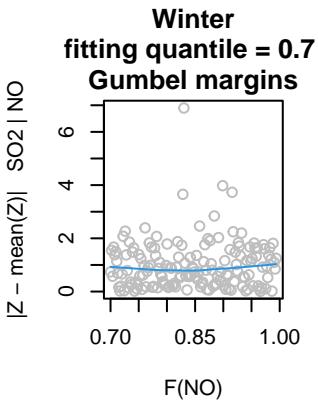
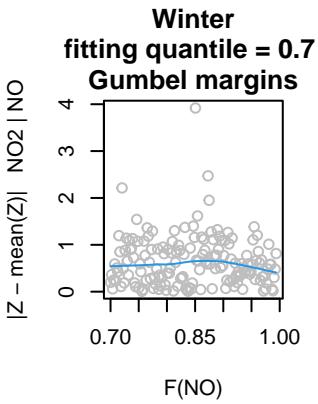
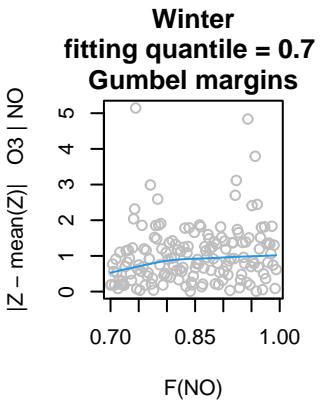
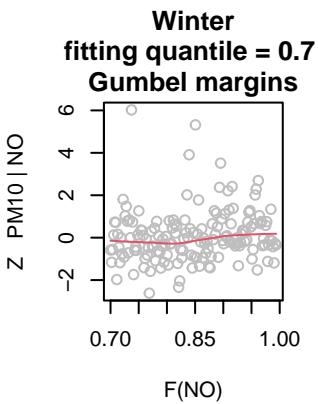
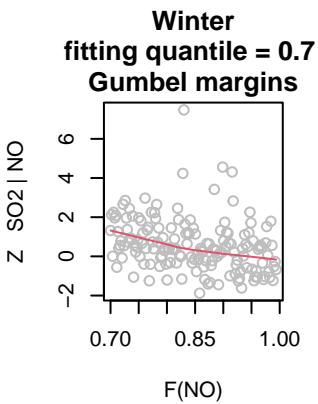
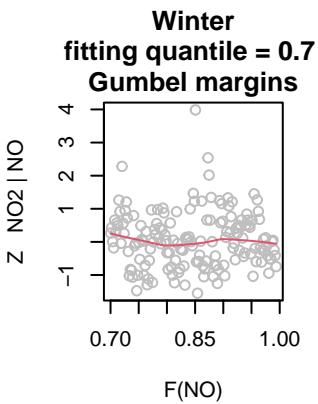
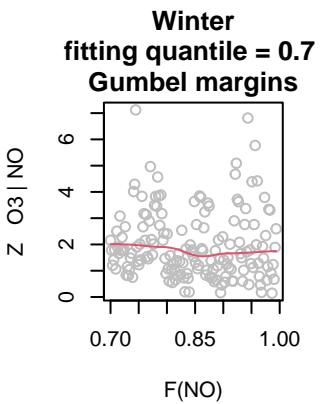


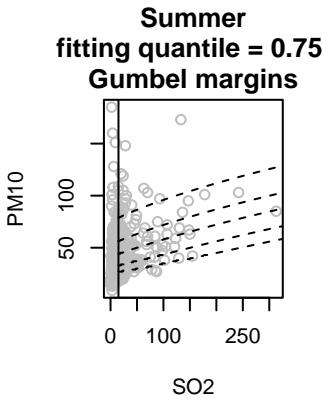
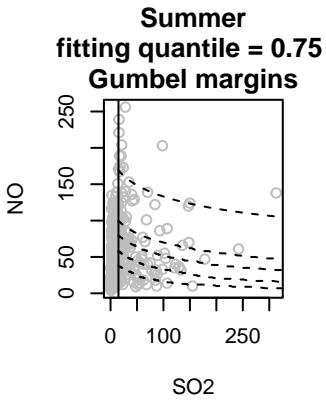
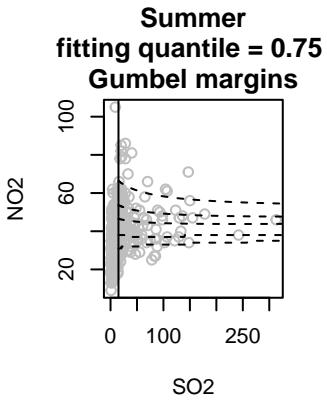
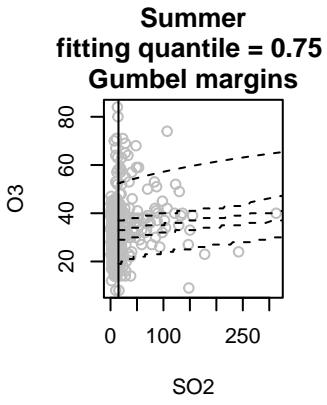
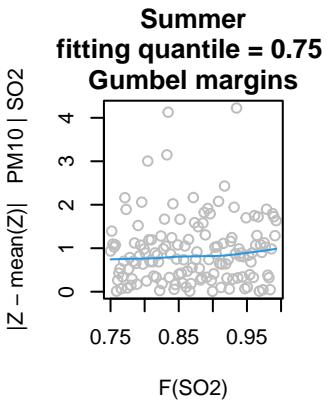
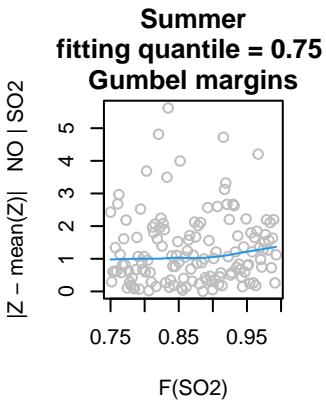
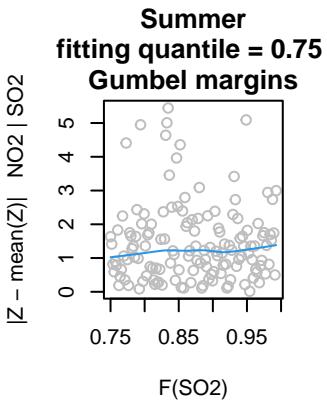
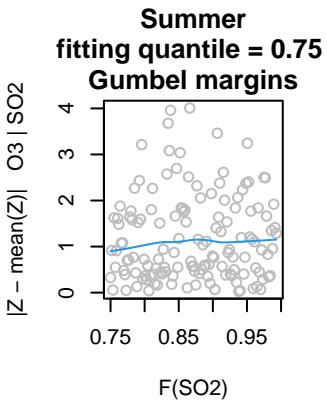
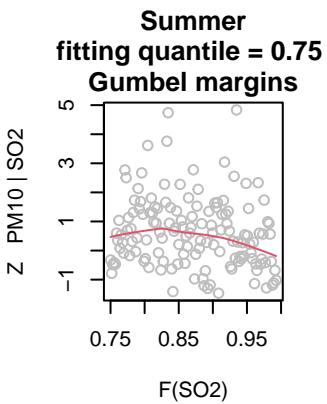
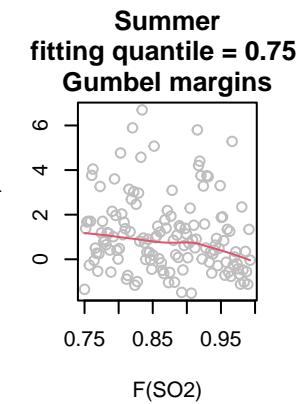
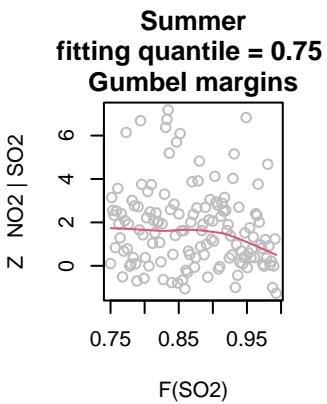
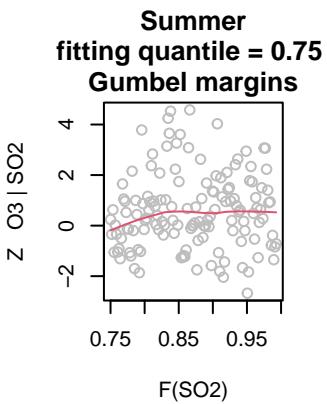


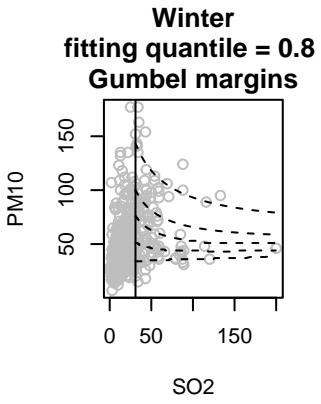
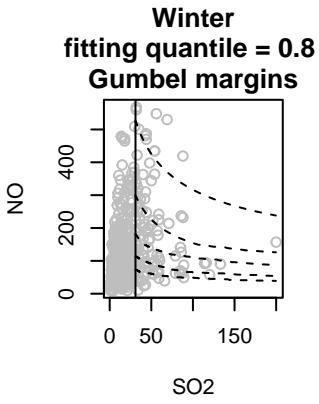
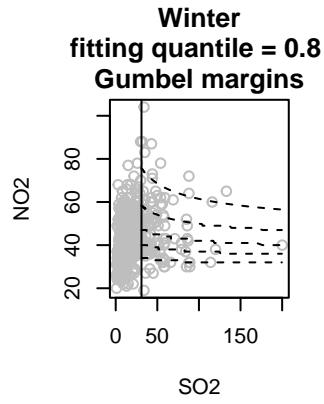
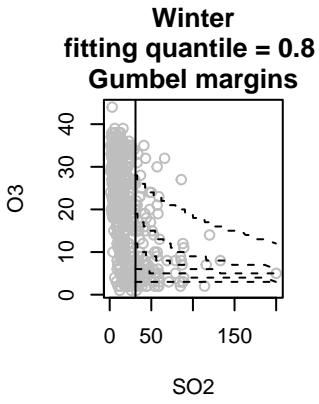
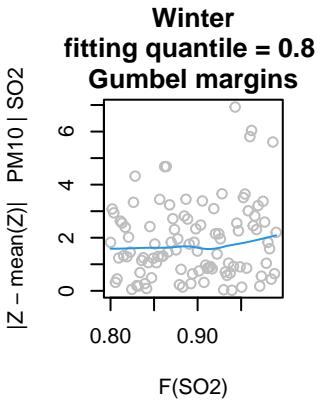
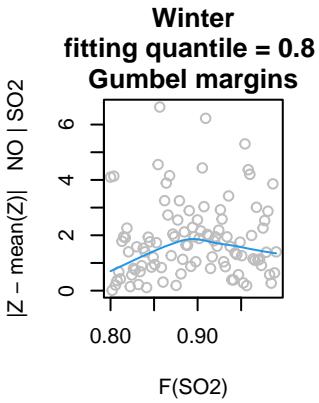
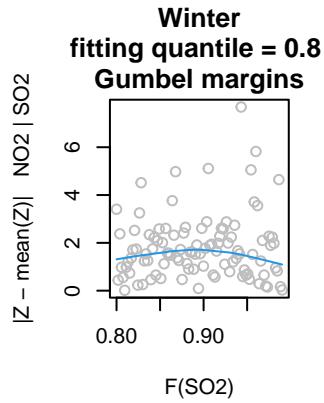
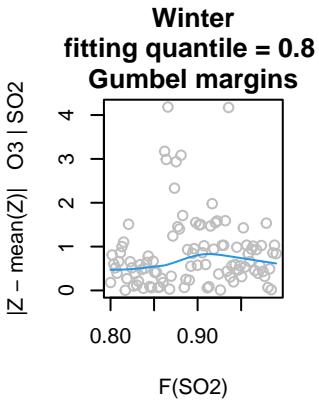
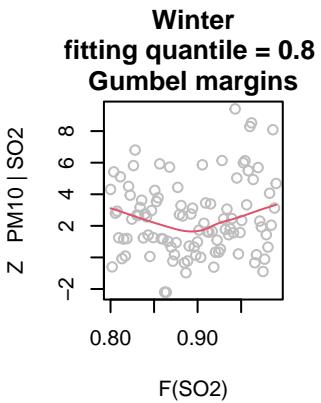
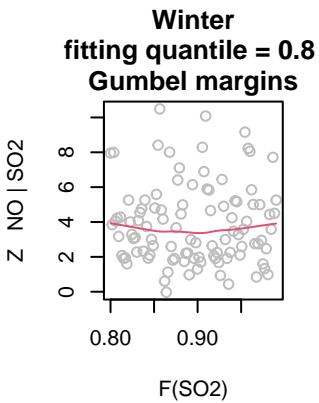
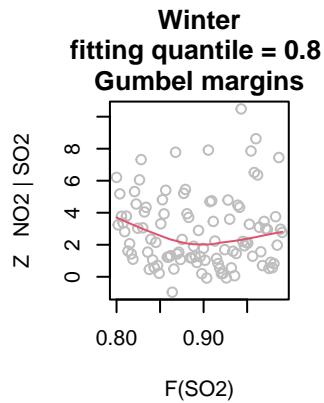
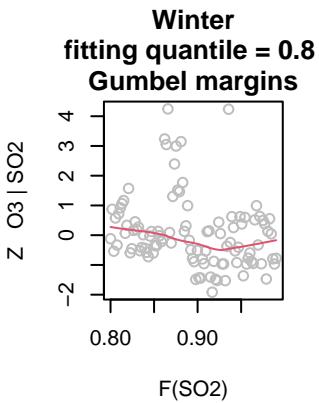


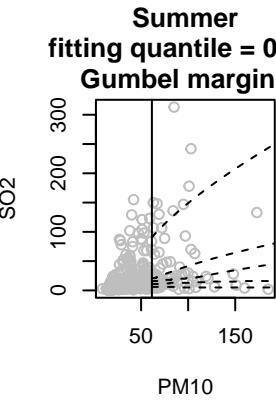
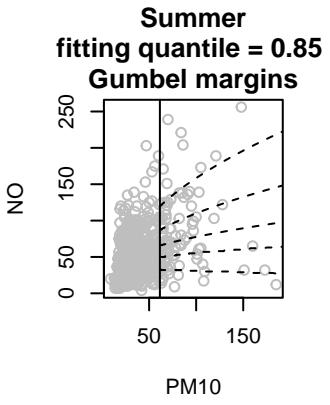
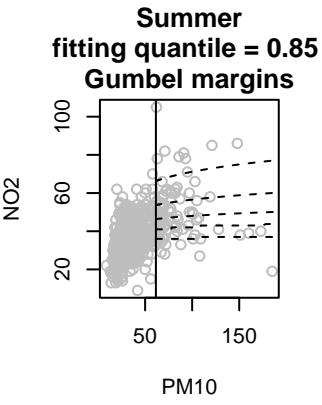
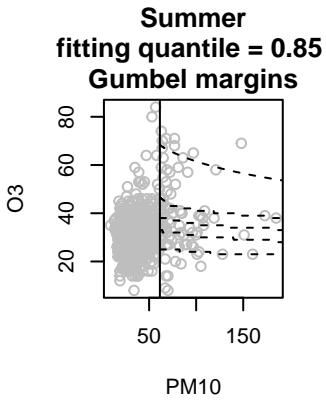
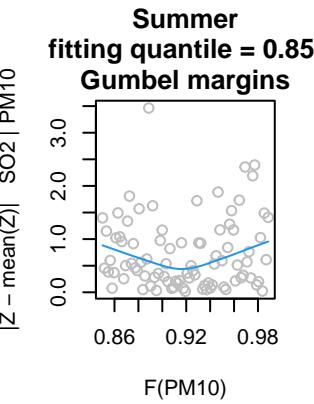
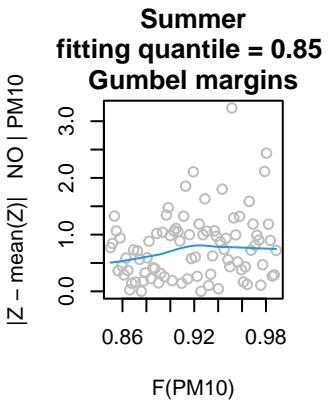
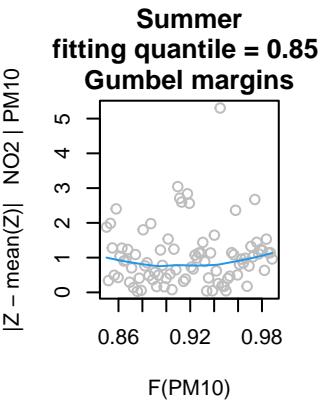
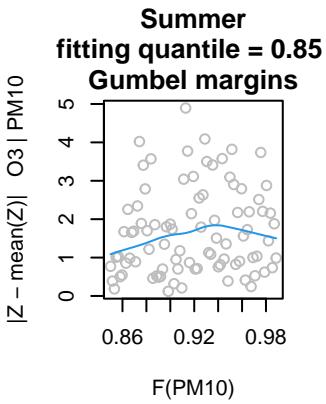
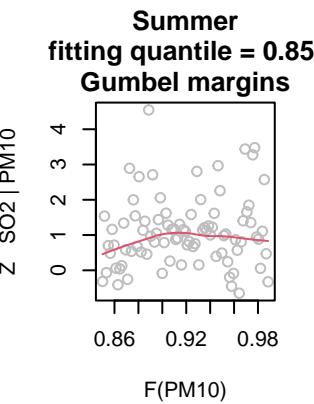
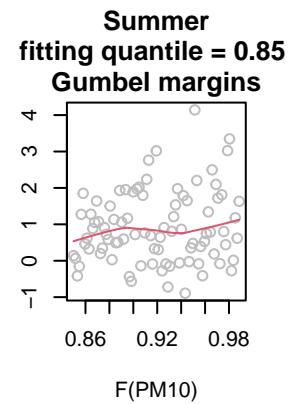
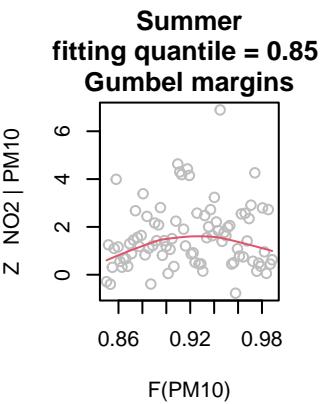
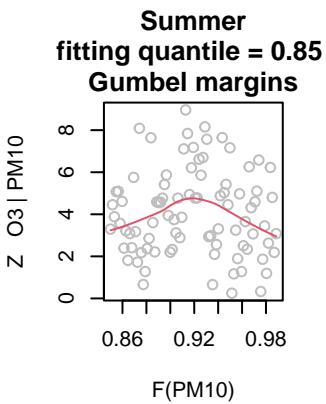


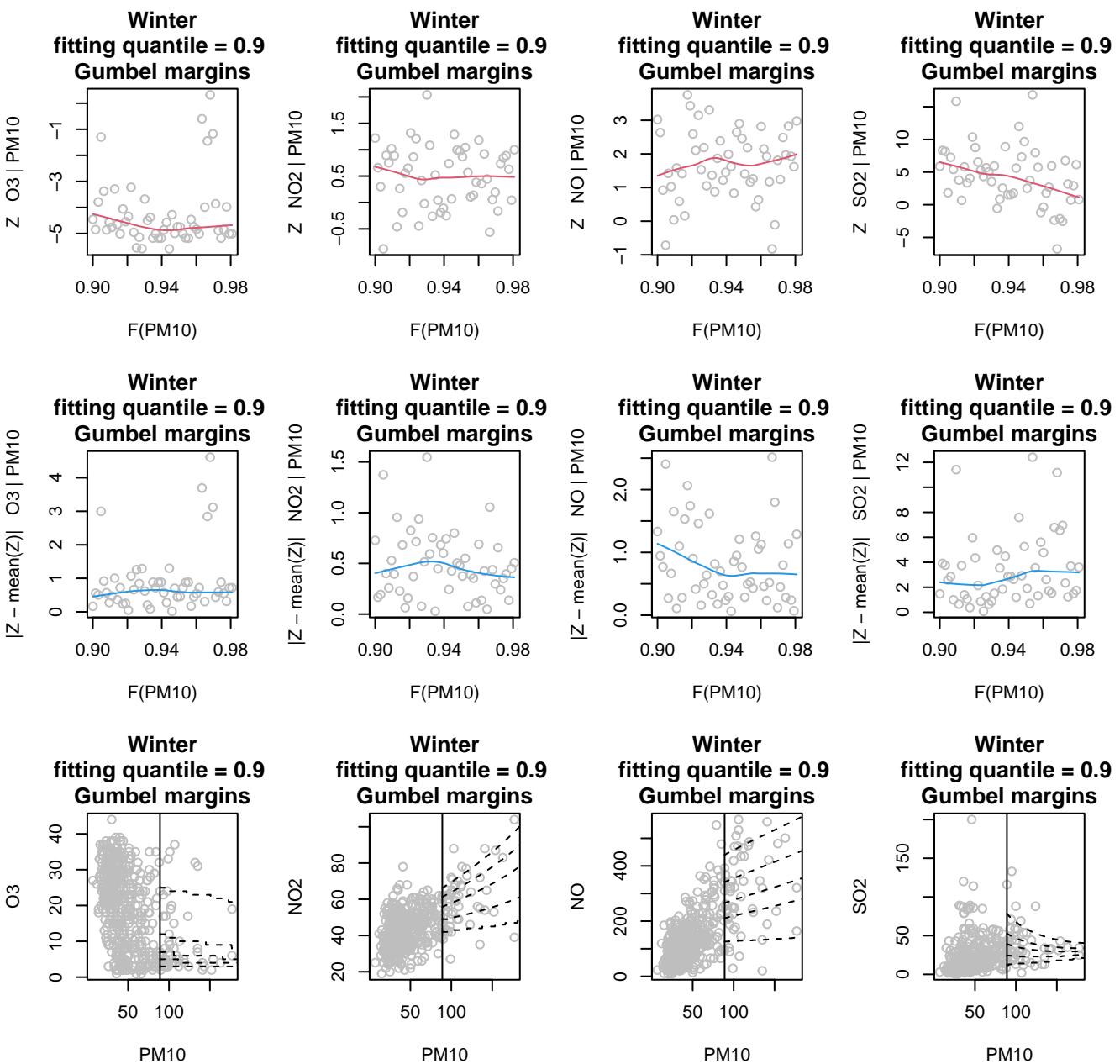


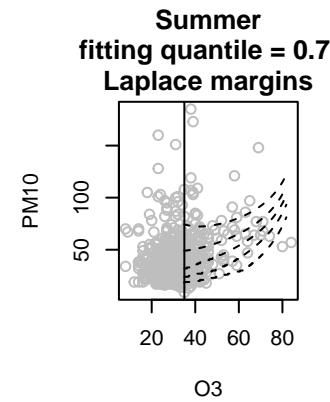
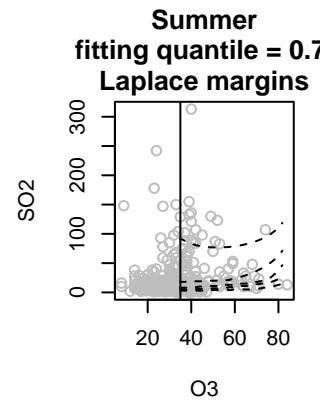
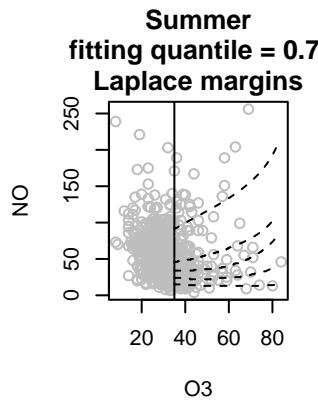
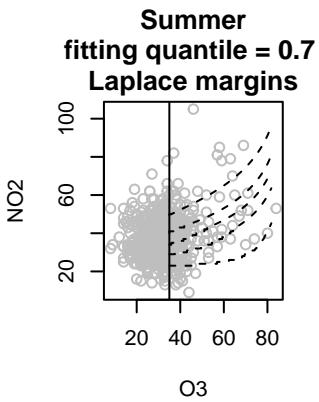
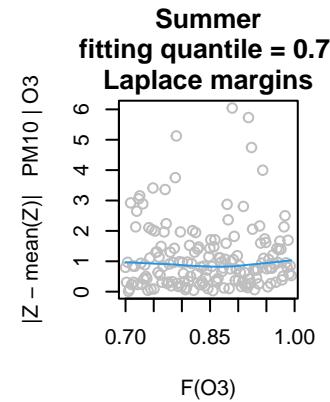
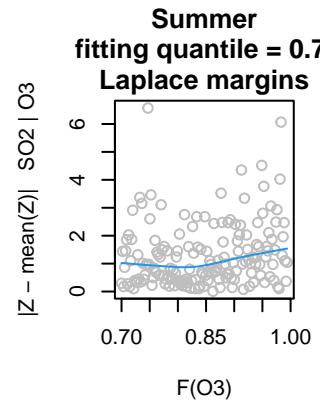
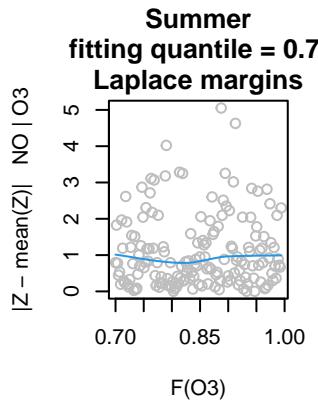
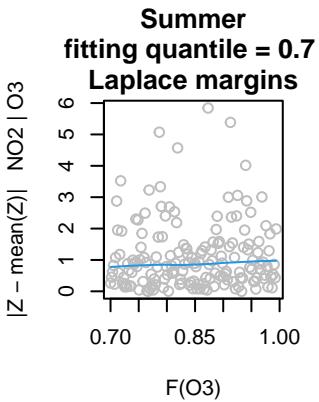
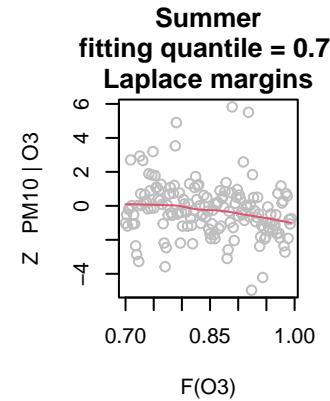
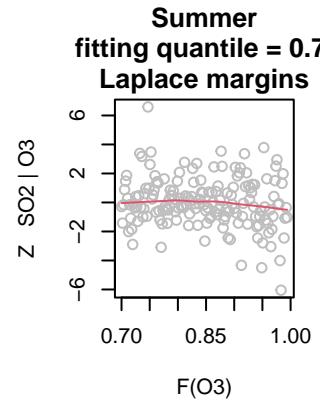
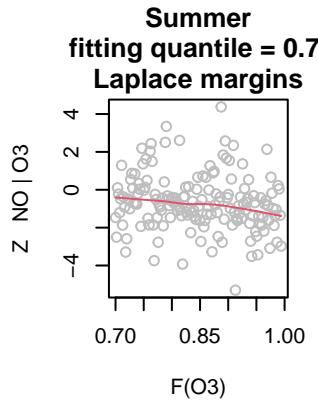
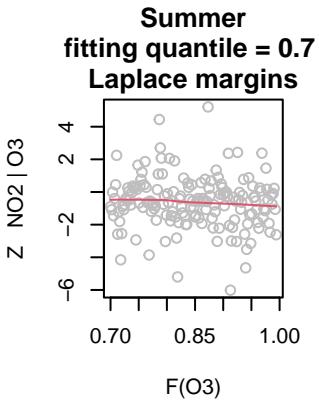


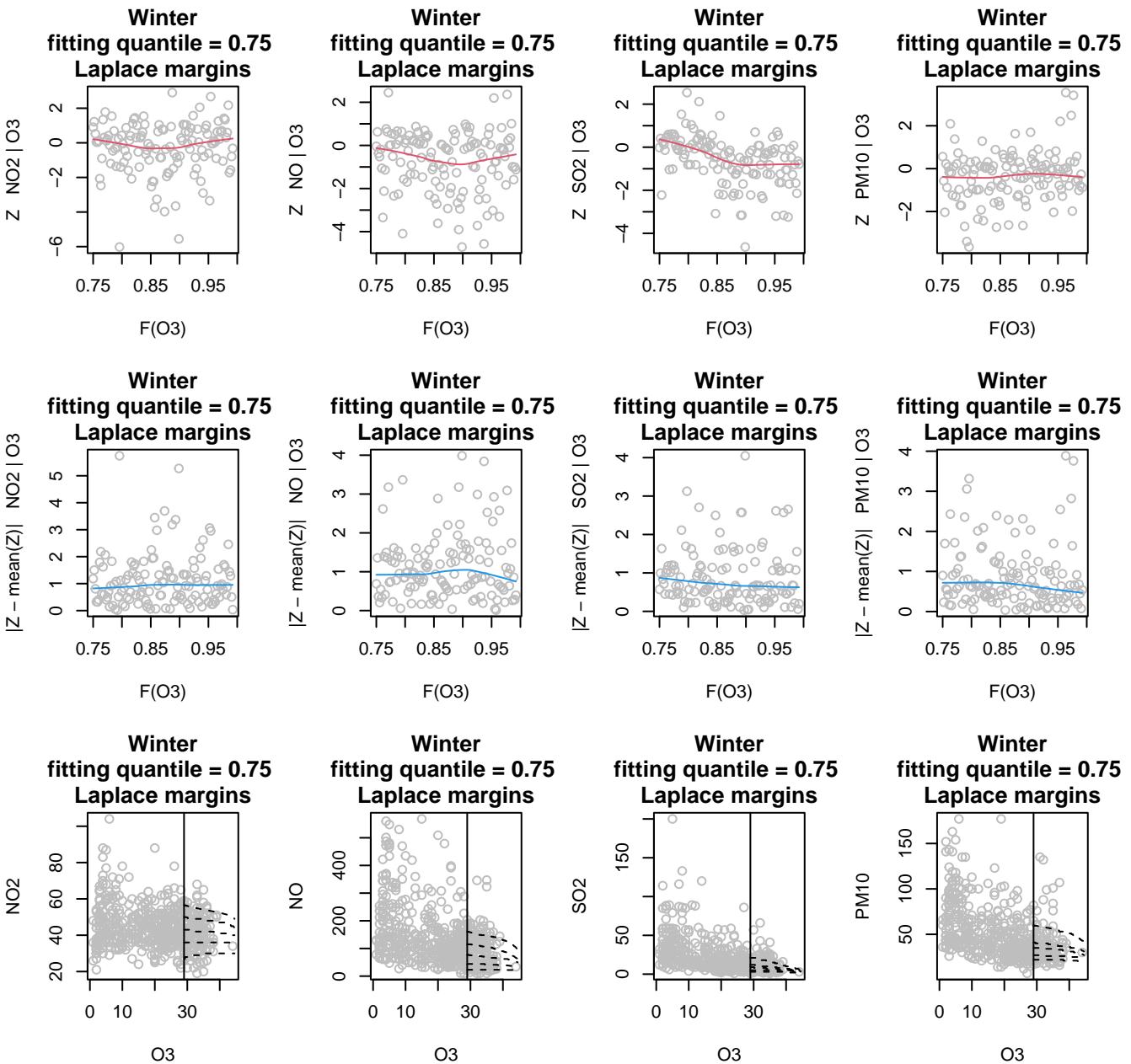


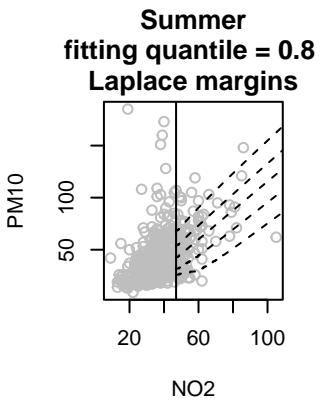
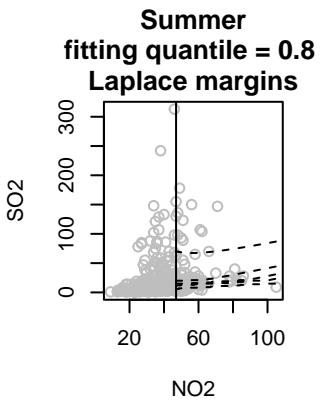
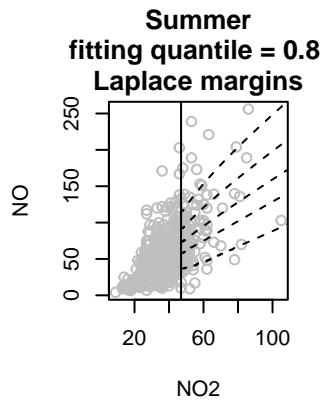
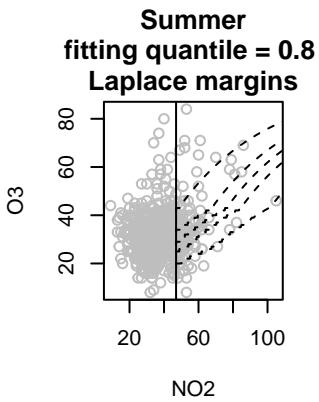
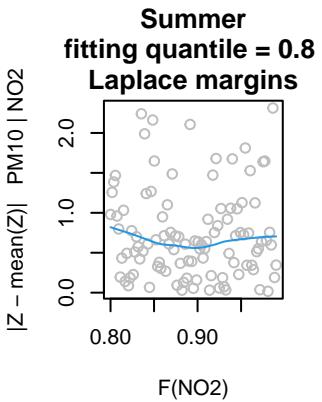
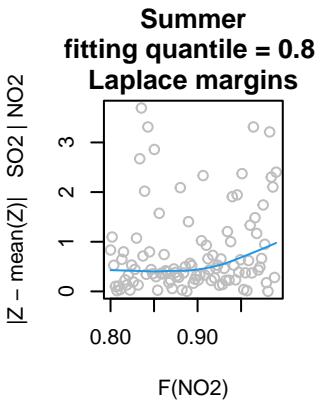
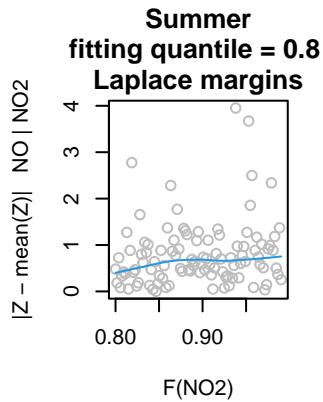
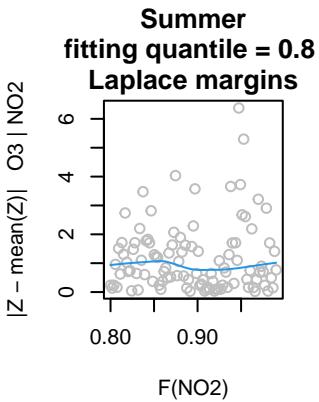
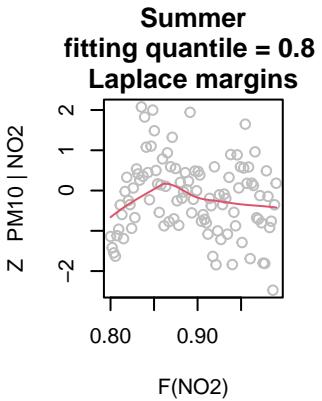
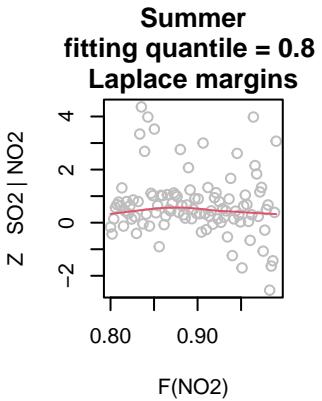
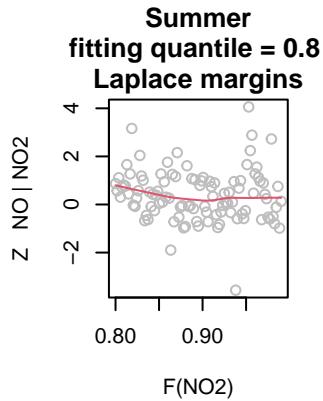
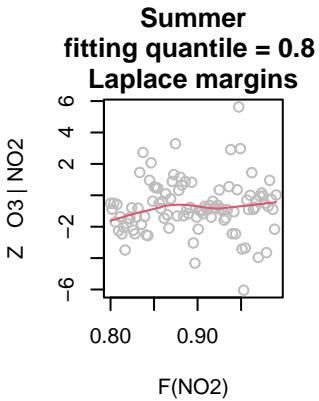


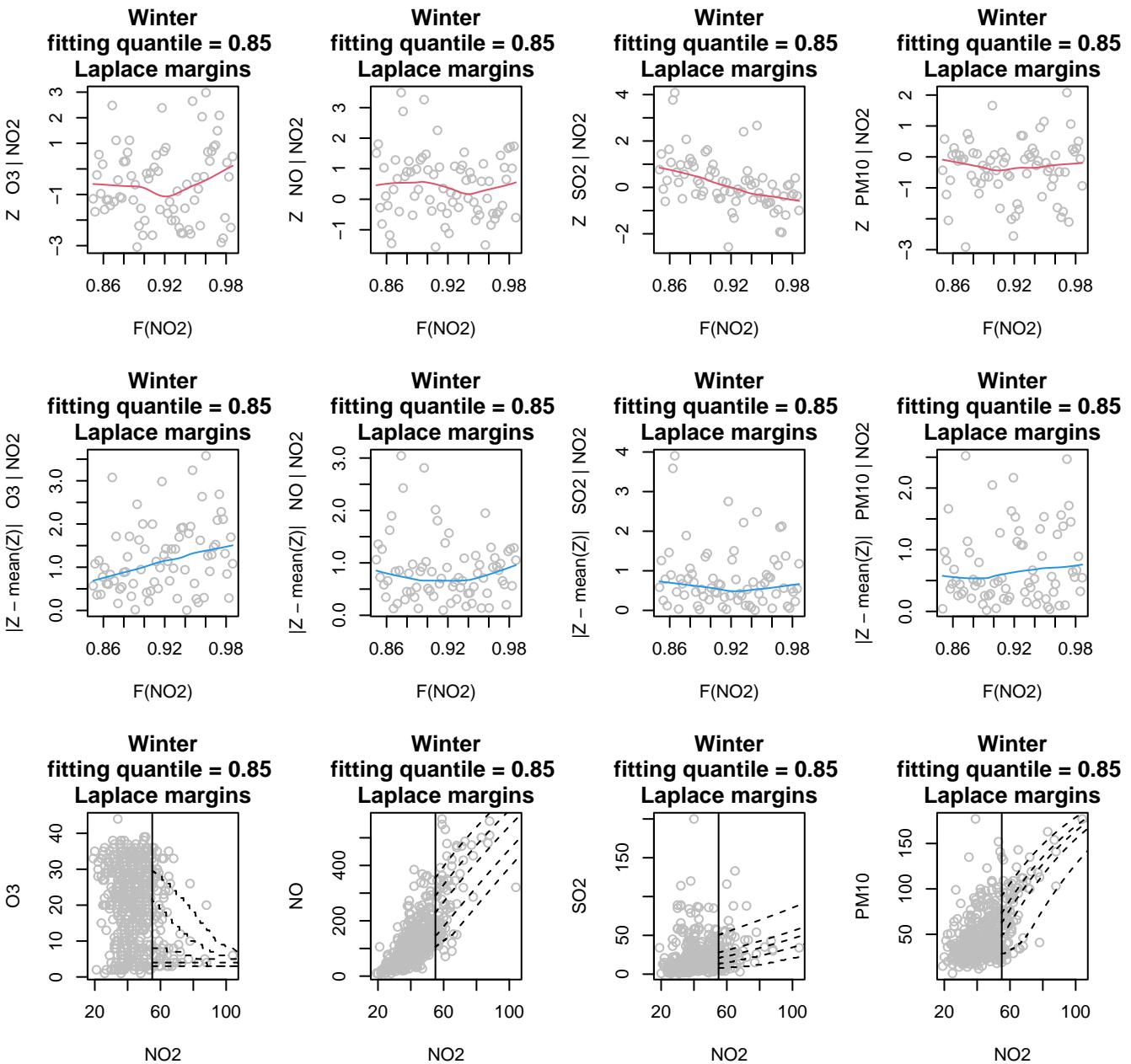


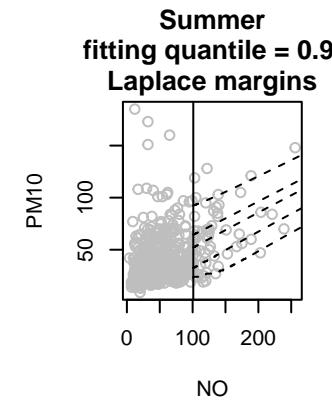
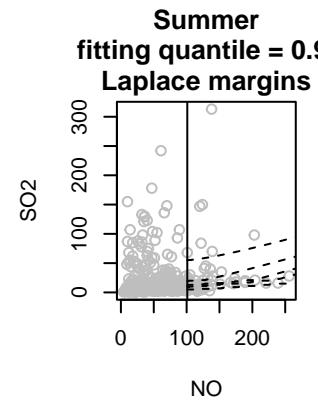
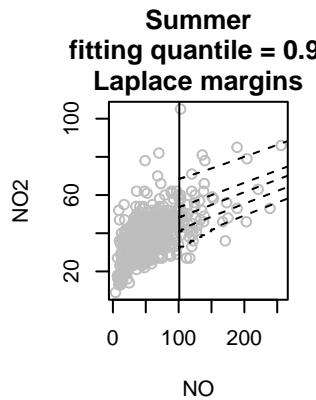
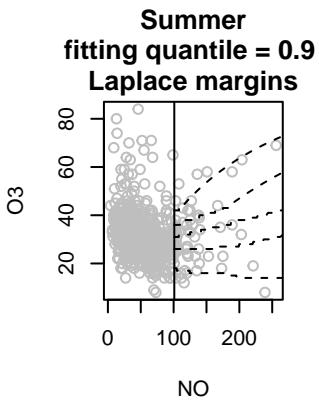
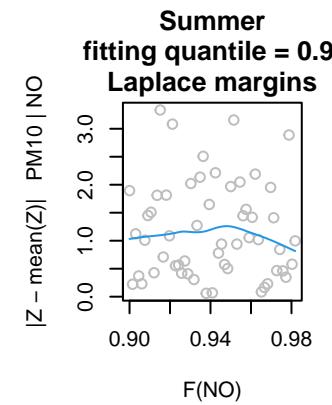
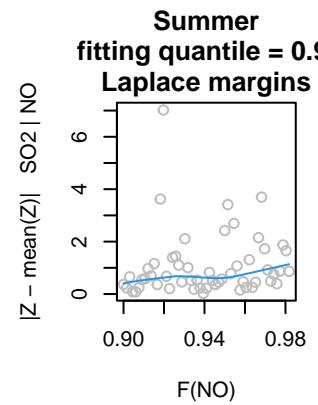
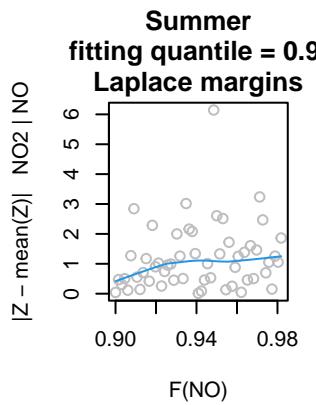
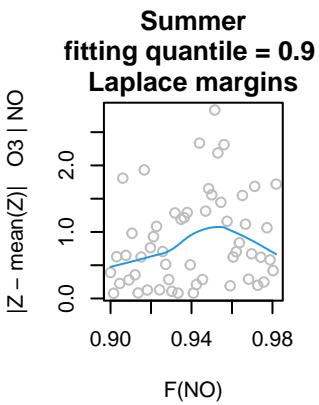
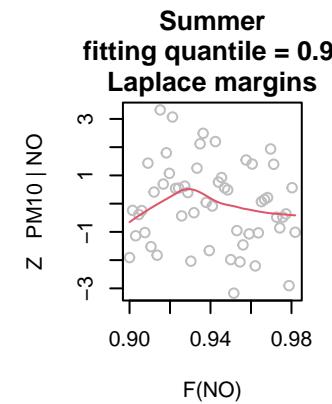
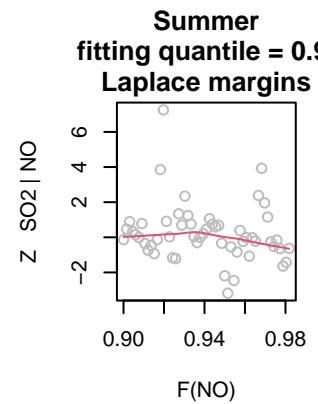
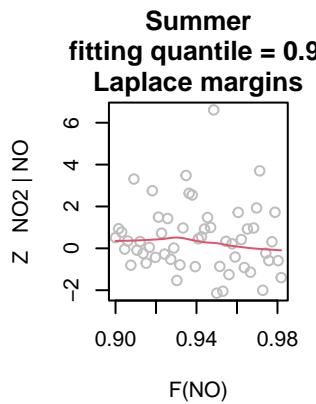
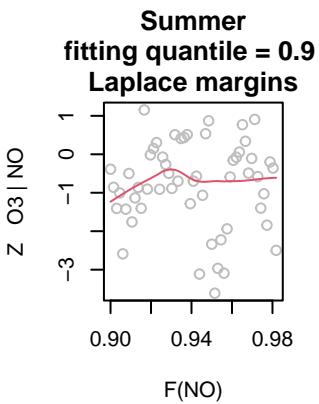


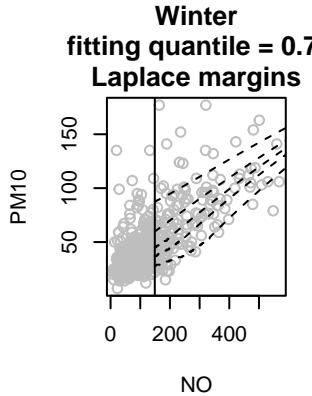
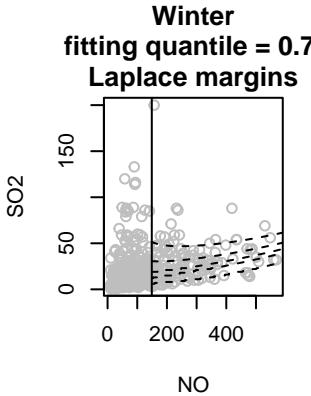
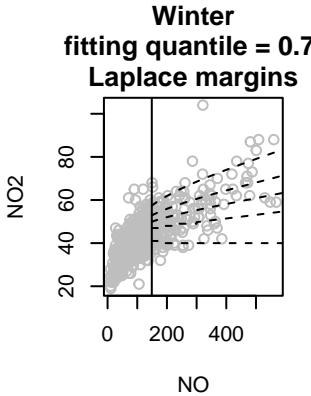
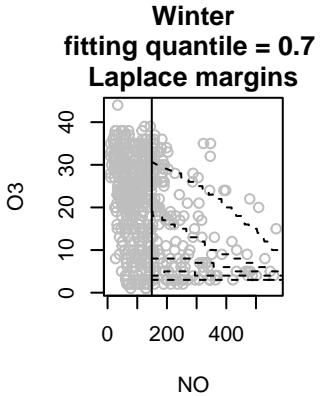
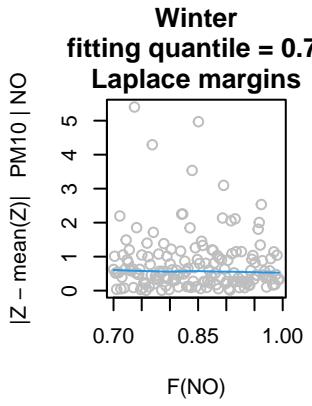
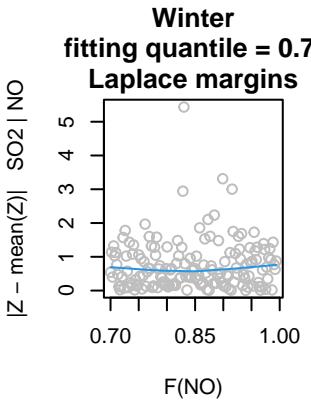
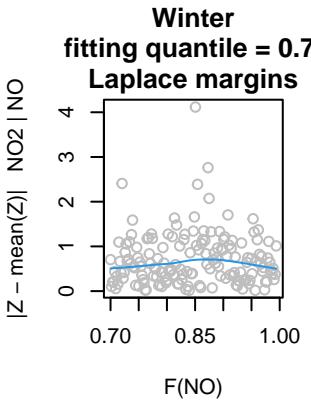
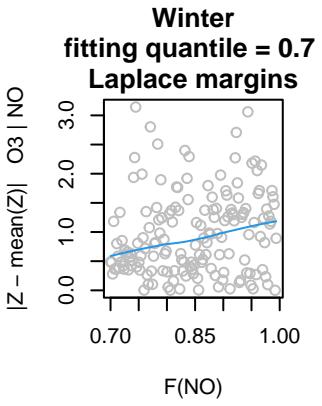
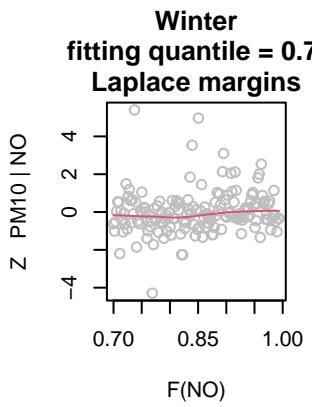
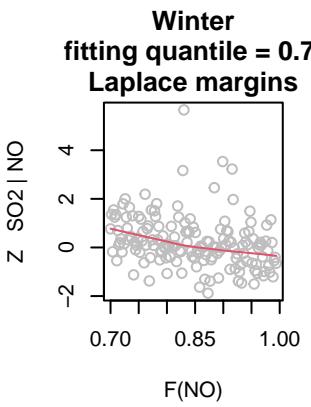
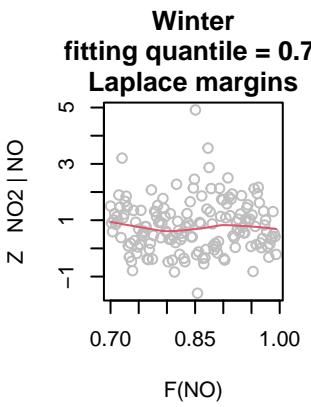
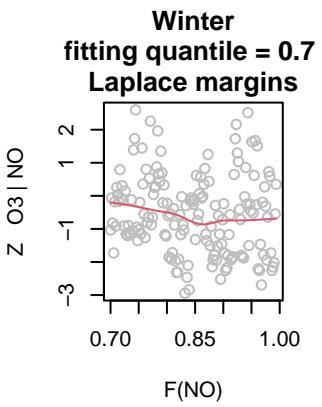


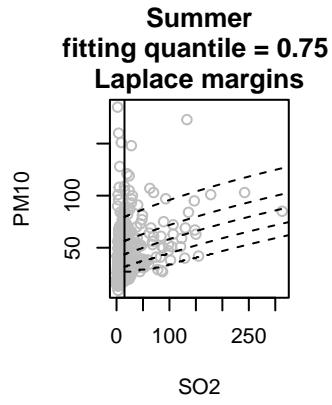
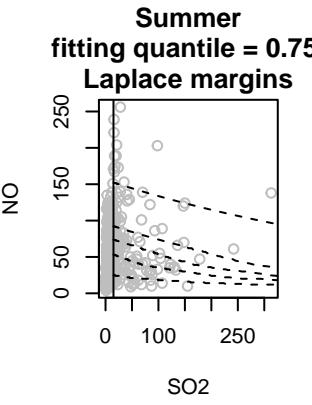
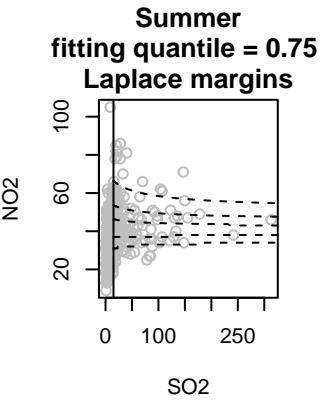
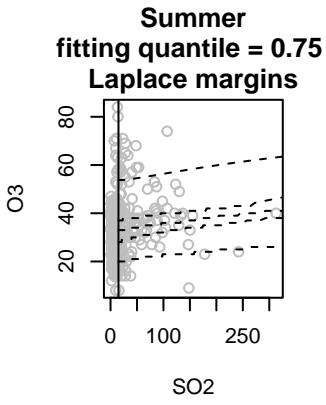
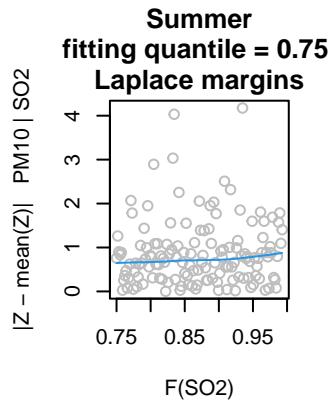
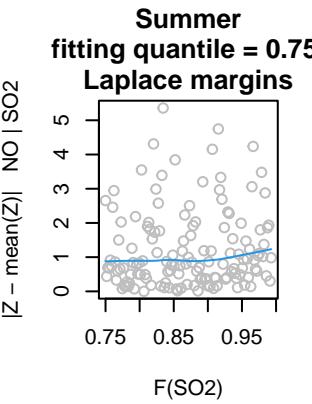
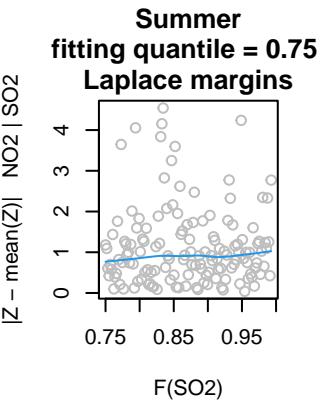
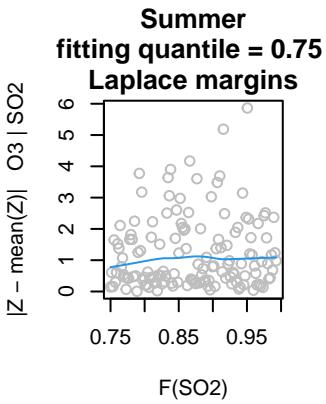
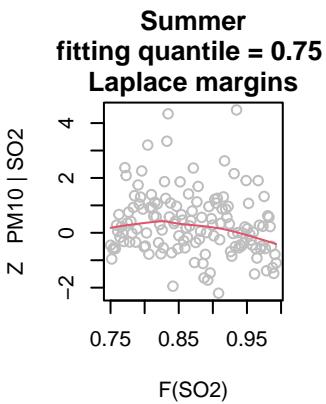
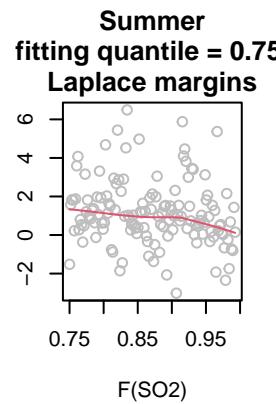
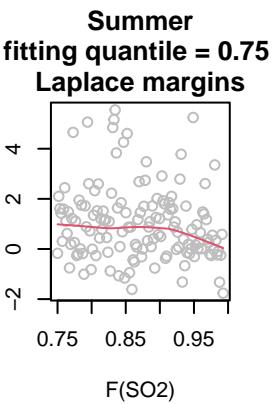
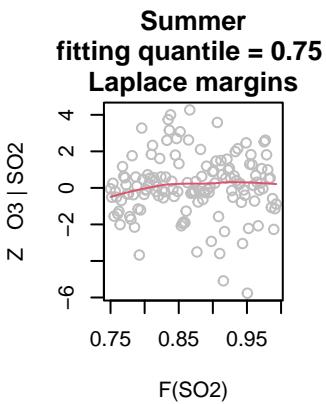


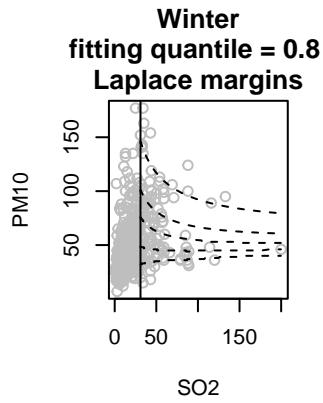
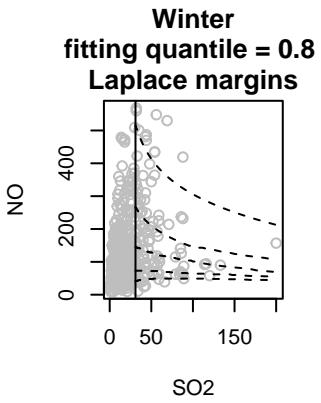
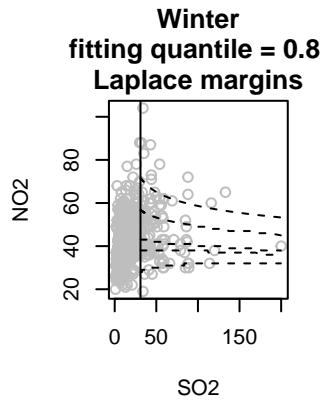
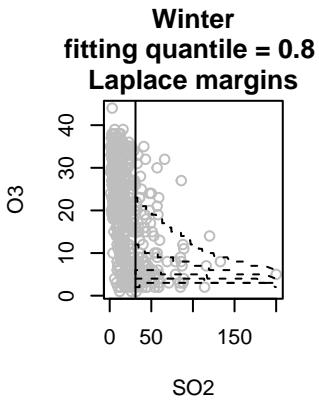
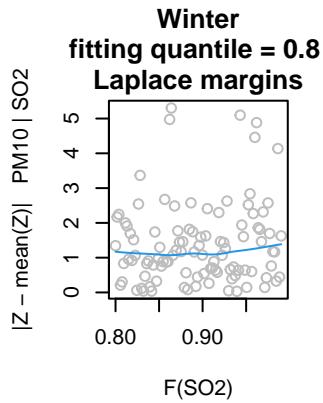
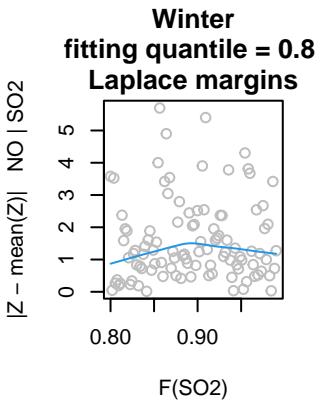
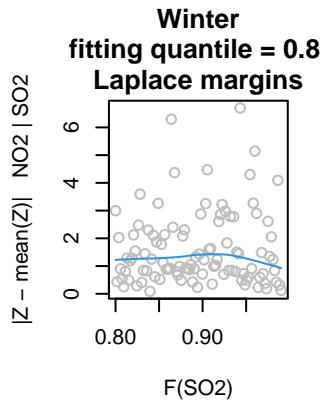
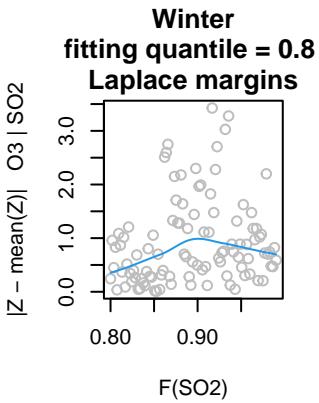
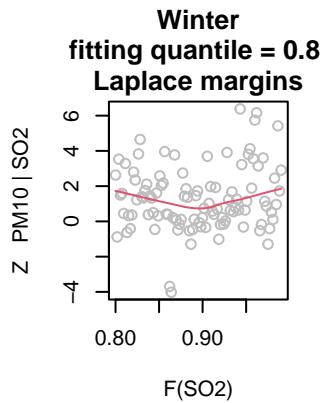
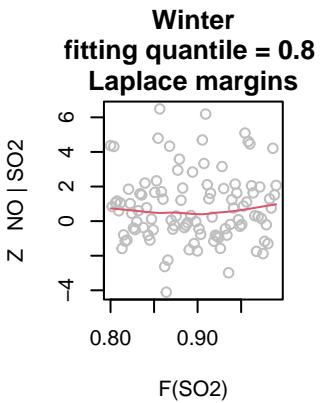
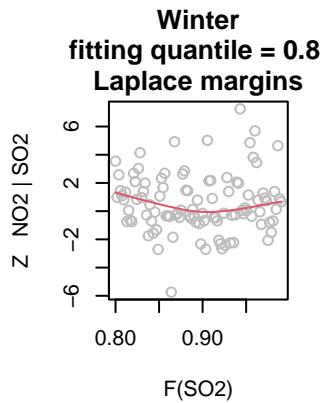
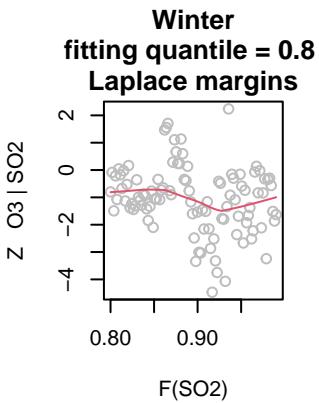


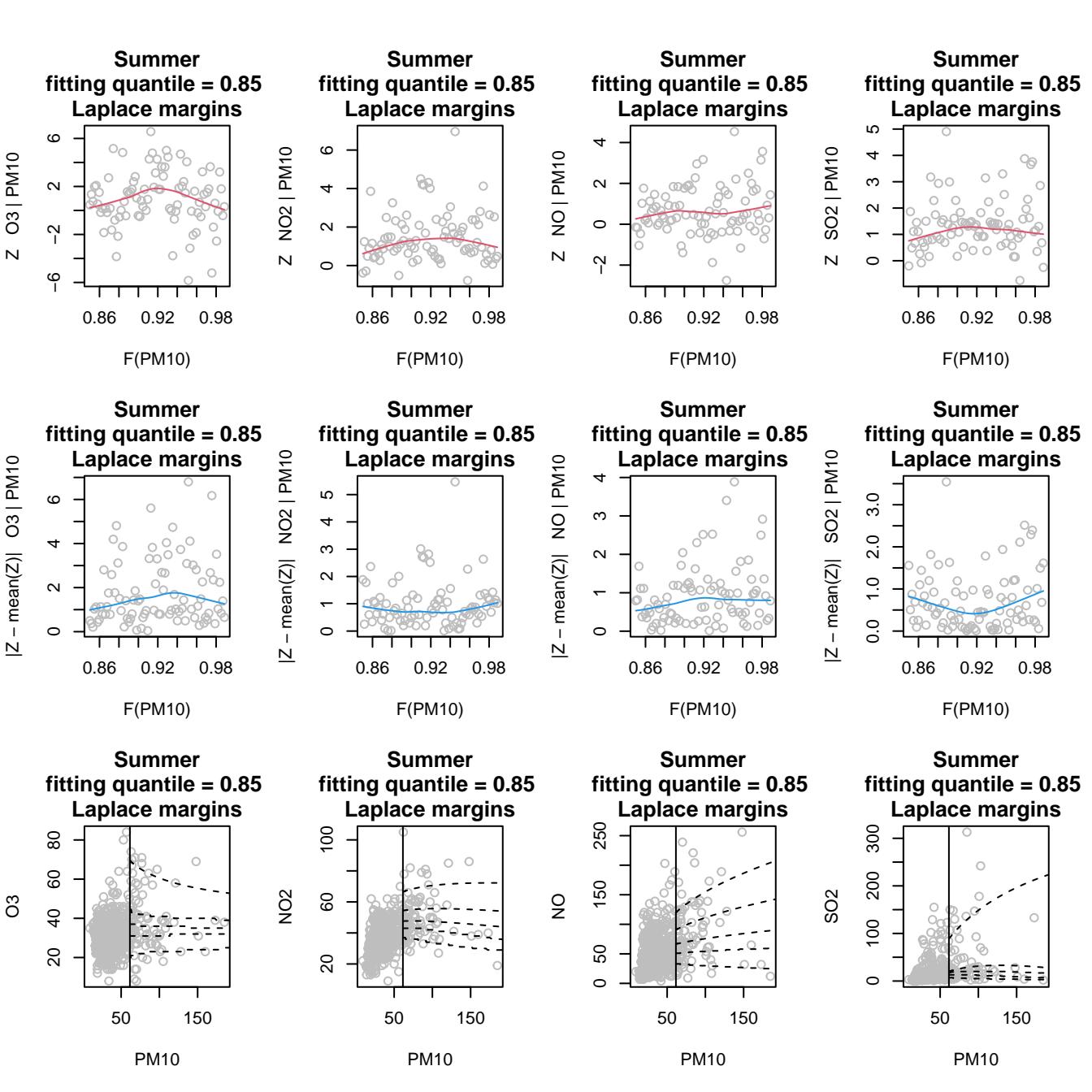


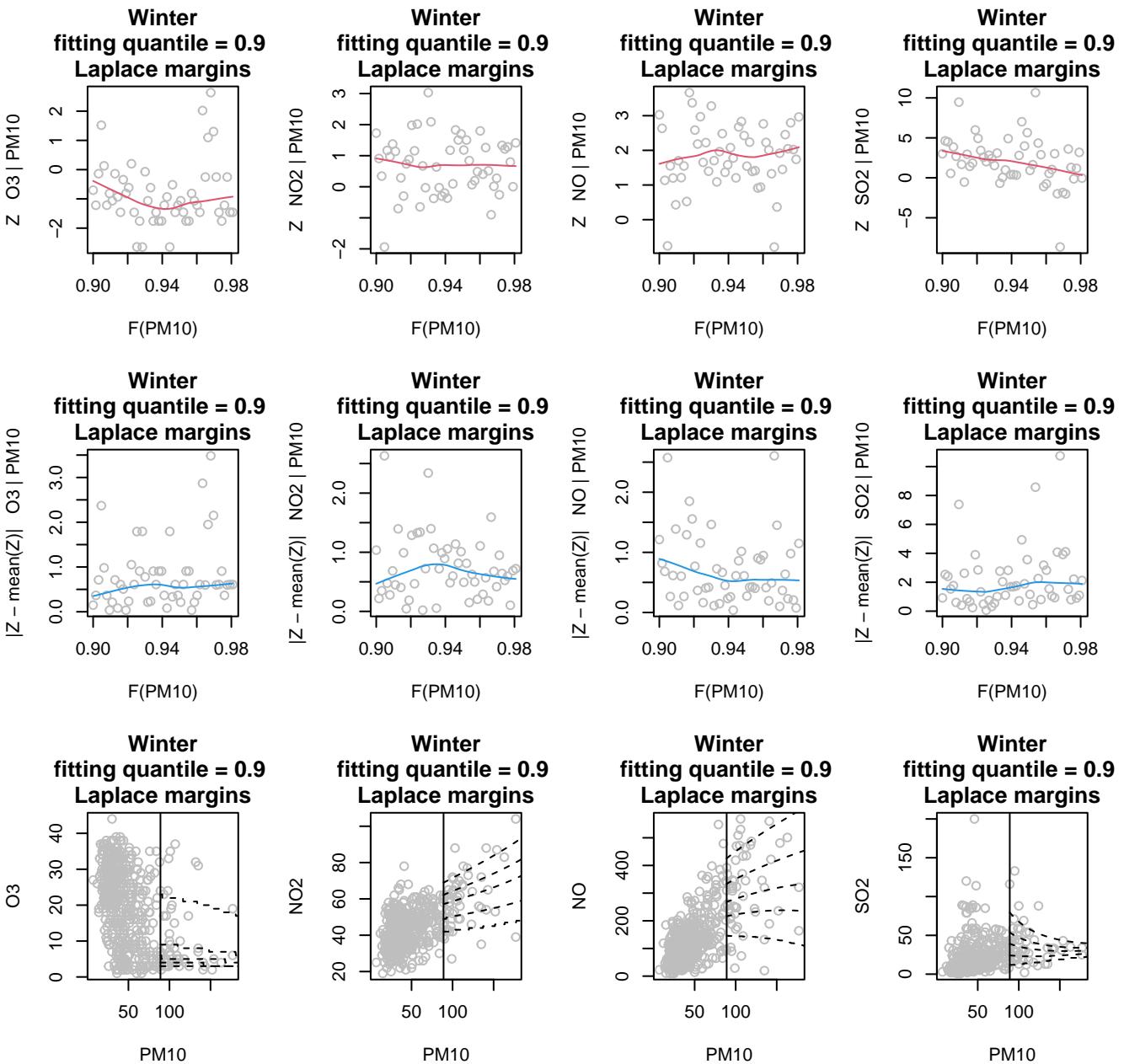




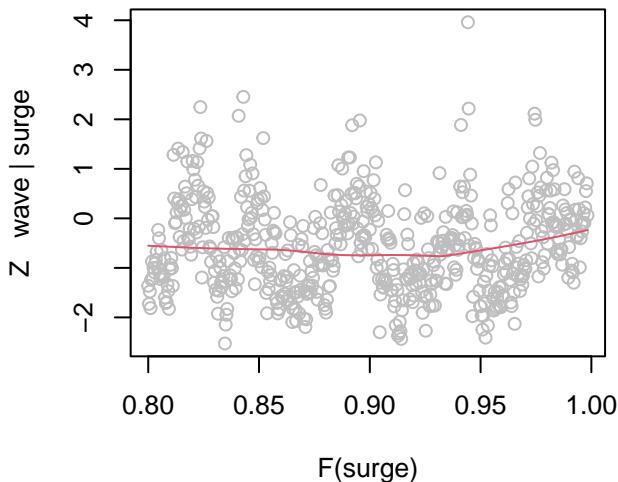




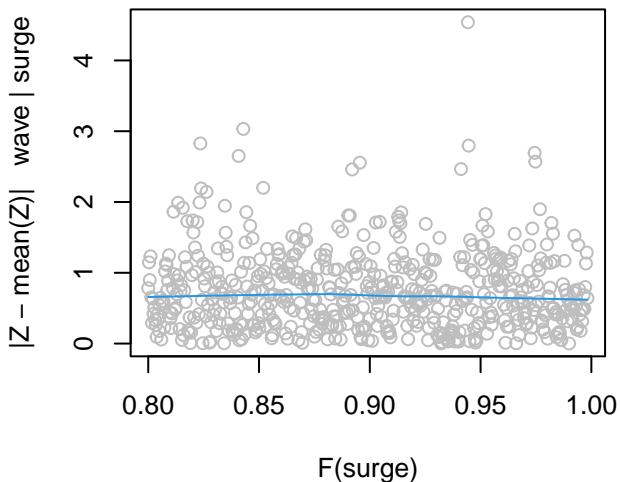




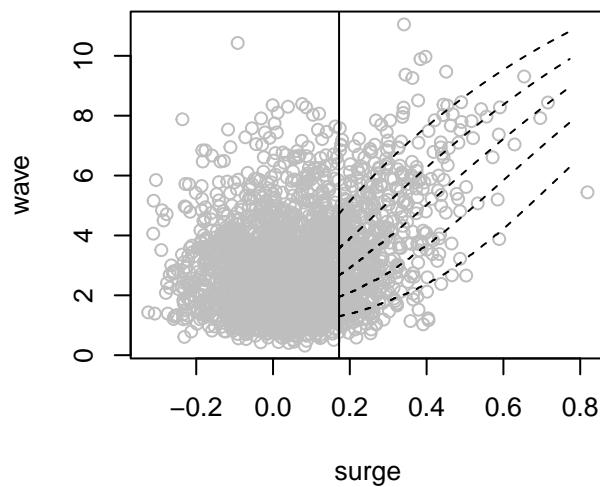
**Wave surge data**



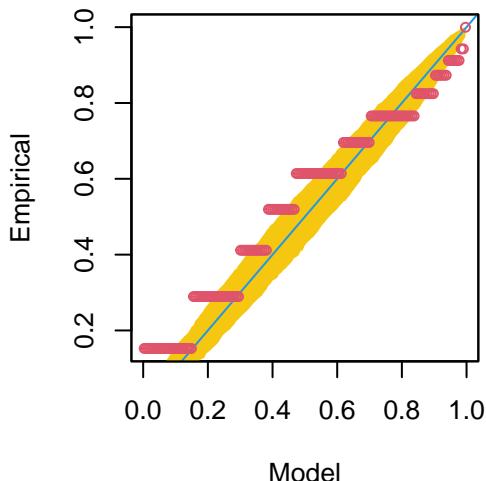
**Wave surge data**



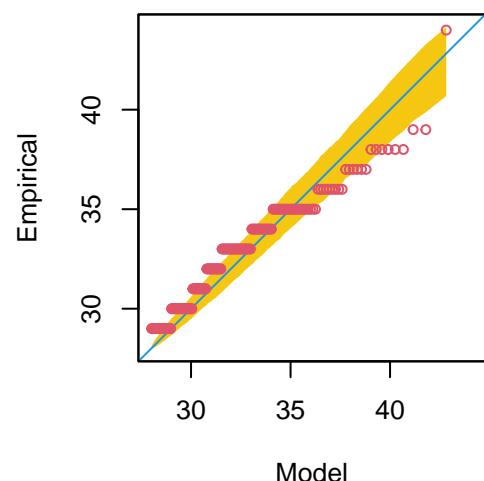
**Wave surge data**



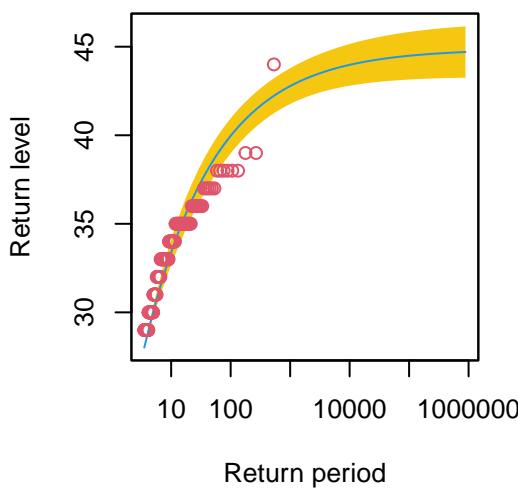
### O3 Probability plot



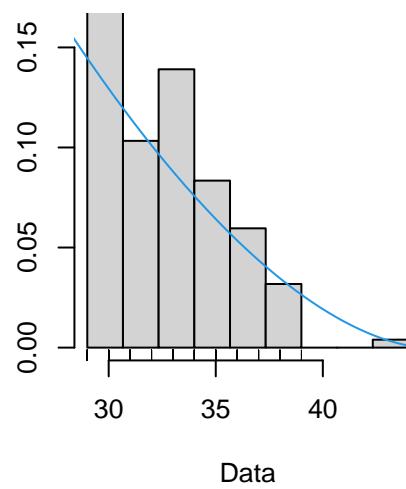
### O3 Quantile plot



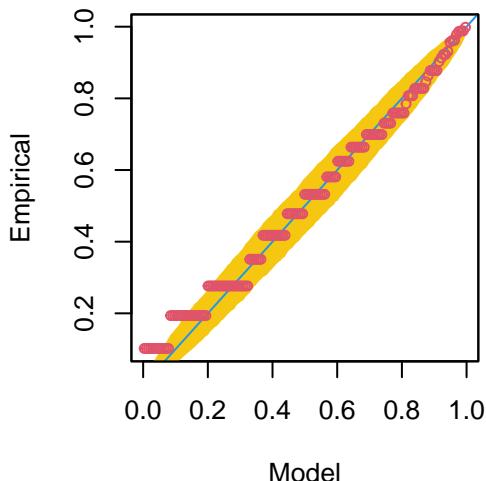
### O3 Return level plot



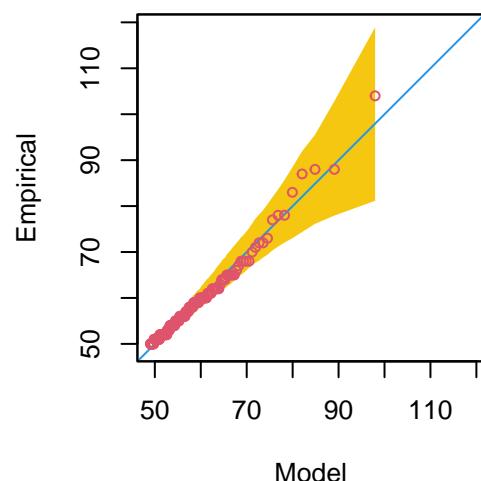
### O3 Histogram and density



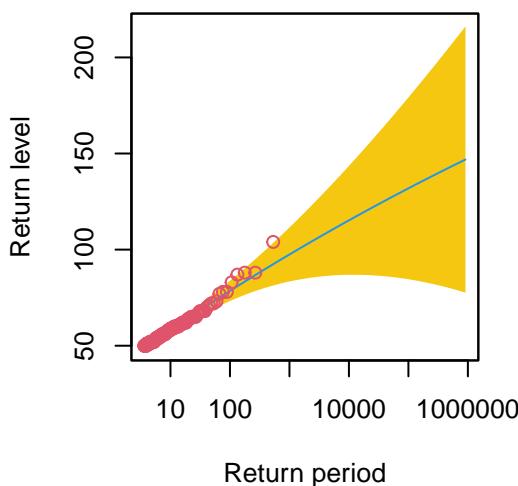
### NO2 Probability plot



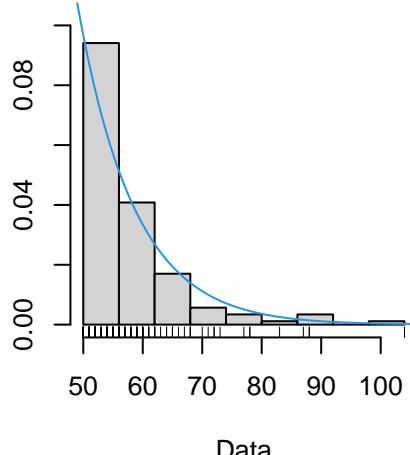
### NO2 Quantile plot



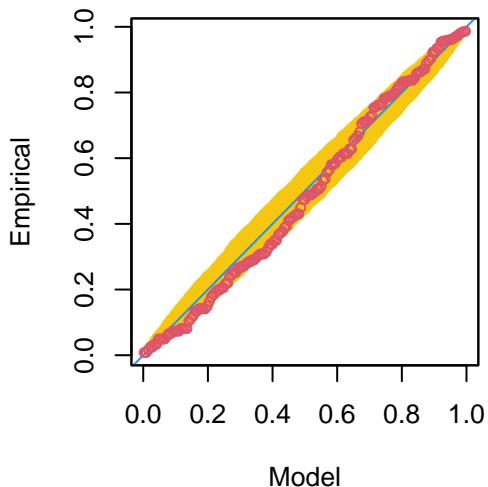
### NO2 Return level plot



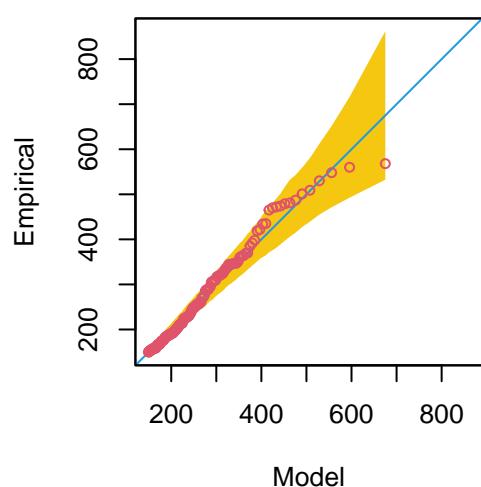
### NO2 Histogram and density



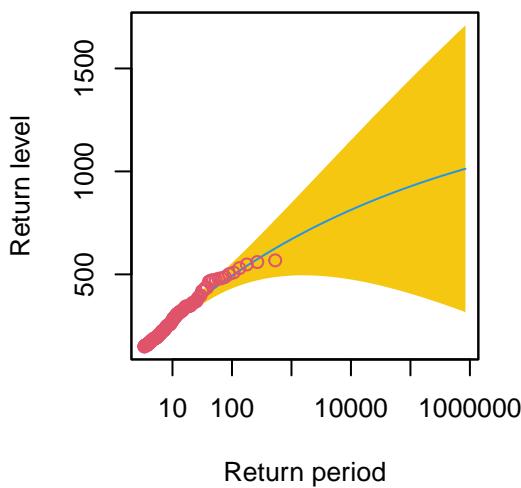
**NO Probability plot**



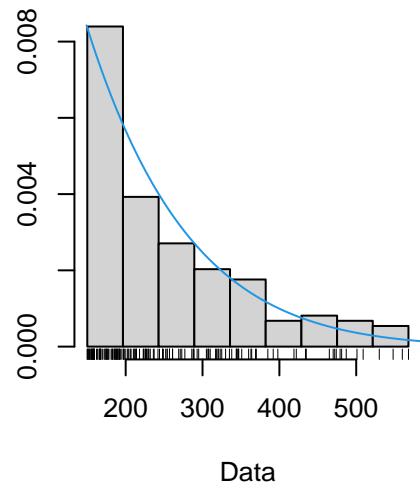
**NO Quantile plot**



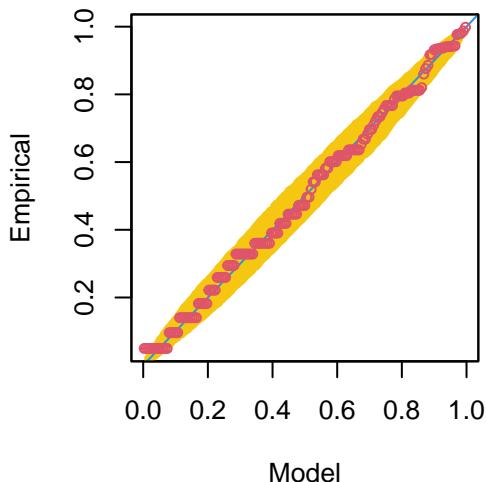
**NO Return level plot**



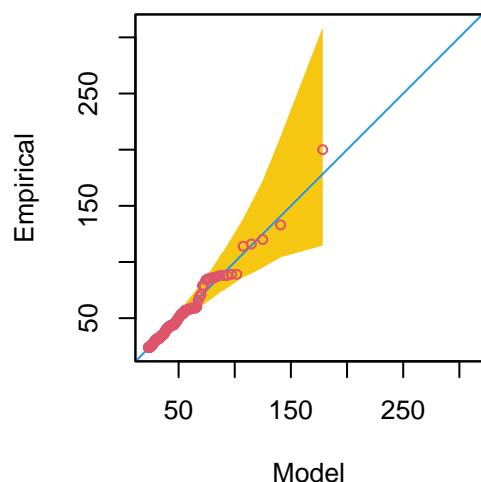
**NO Histogram and density**



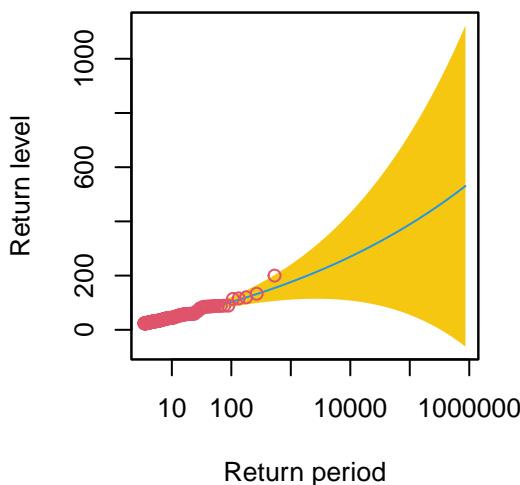
### SO2 Probability plot



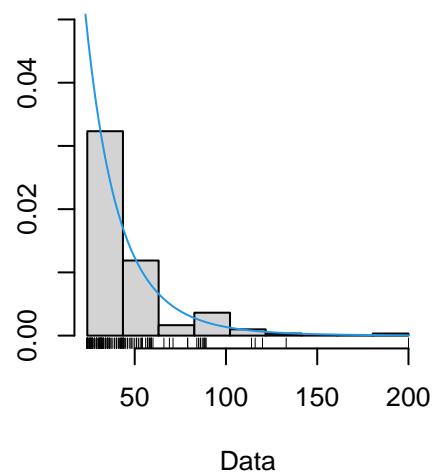
### SO2 Quantile plot



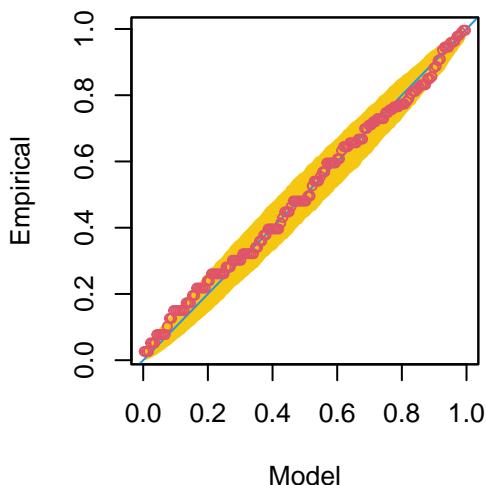
### SO2 Return level plot



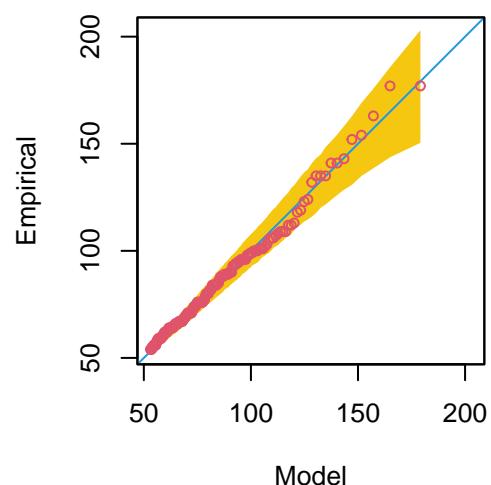
### SO2 Histogram and density



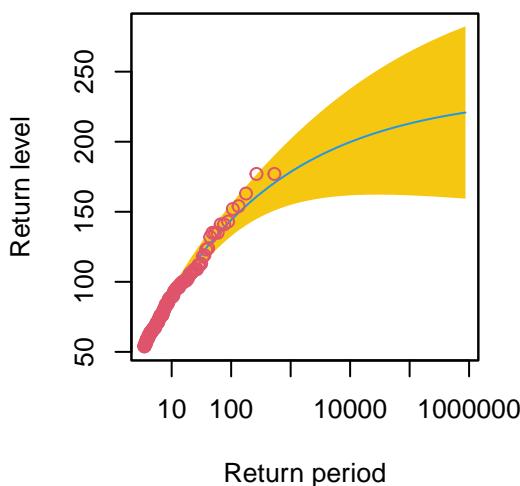
**PM10 Probability plot**



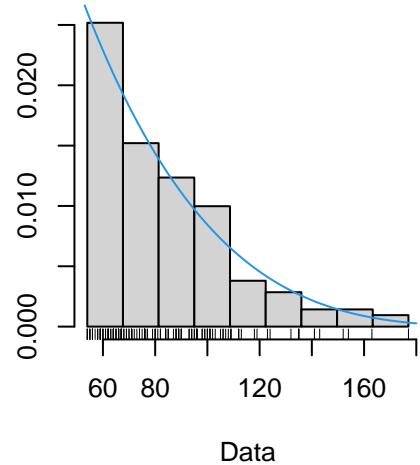
**PM10 Quantile plot**



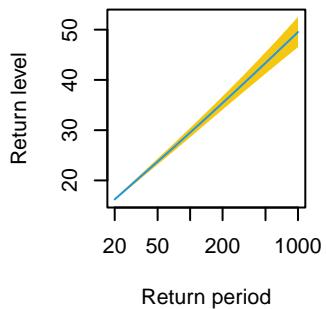
**PM10 Return level plot**



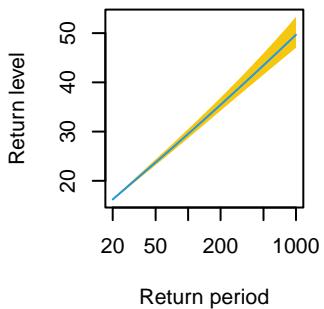
**PM10 Histogram and density**



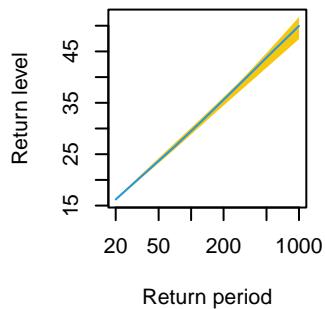
**GPD  
MLE**



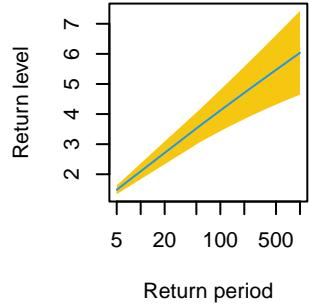
**GPD  
MCMC**



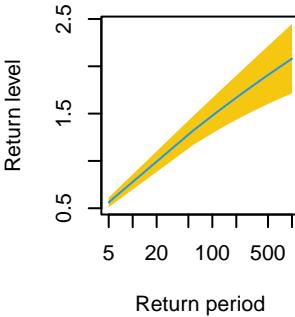
**GPD  
Bootstrap**



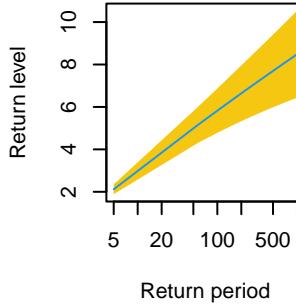
**GPD MLE**  
different axes



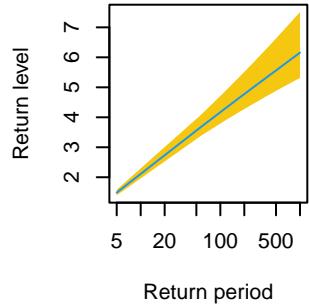
**GPD MLE**  
different axes



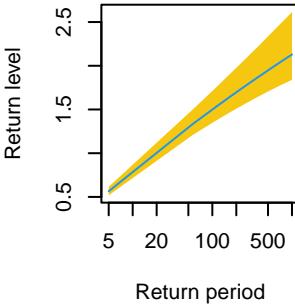
**GPD MLE**  
different axes



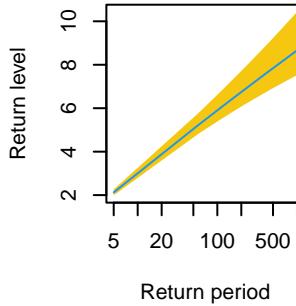
**GPD MCMC**  
different axes



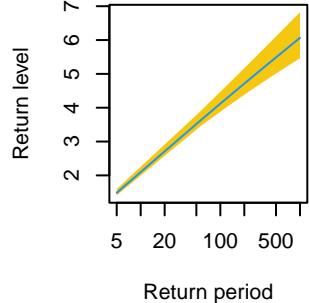
**GPD MCMC**  
different axes



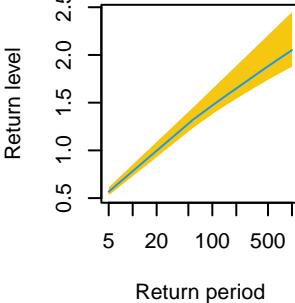
**GPD MCMC**  
different axes



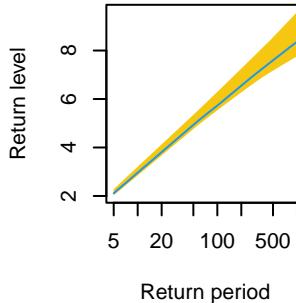
**GPD Bootstrap**  
different axes



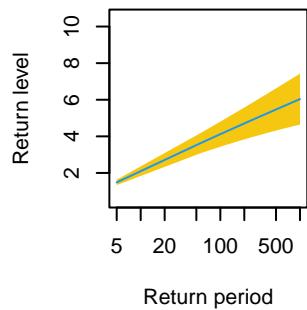
**GPD Bootstrap**  
different axes



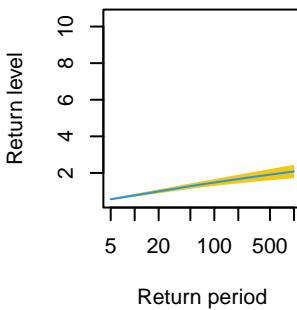
**GPD Bootstrap**  
different axes



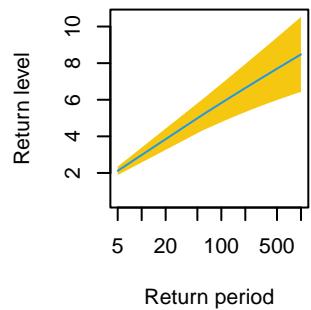
**GPD MLE**  
same axes



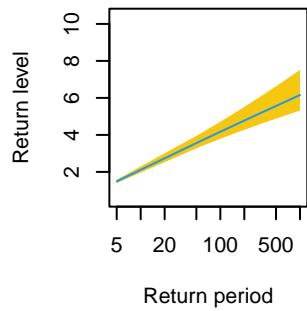
**GPD MLE**  
same axes



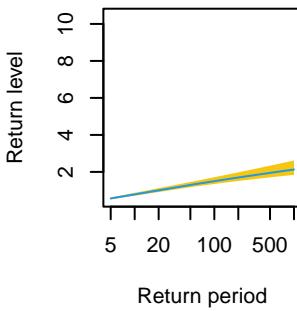
**GPD MLE**  
same axes



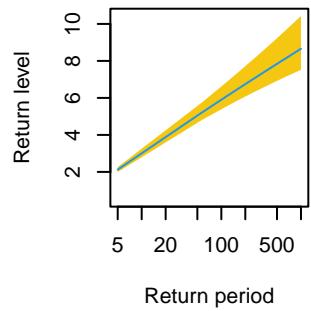
**GPD MCMC**  
same axes



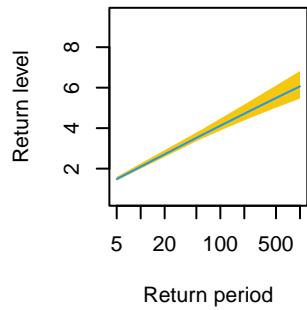
**GPD MCMC**  
same axes



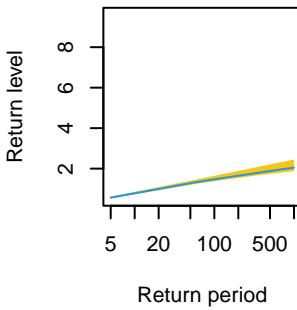
**GPD MCMC**  
same axes



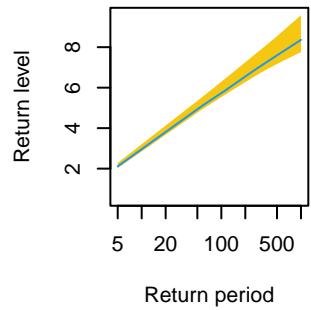
**GPD Bootstrap**  
same axes



**GPD Bootstrap**  
same axes

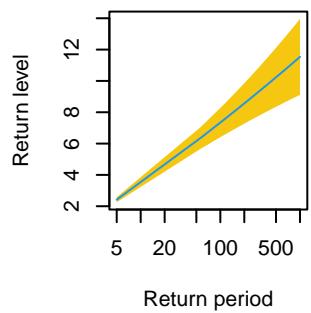


**GPD Bootstrap**  
same axes

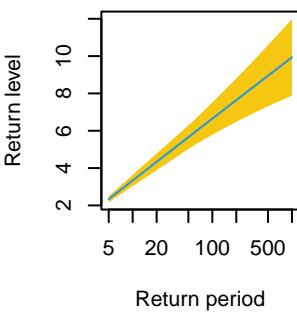




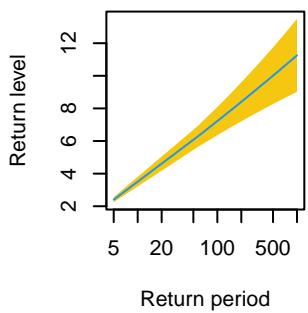
**GPD MLE**  
 $b = 0.02011$



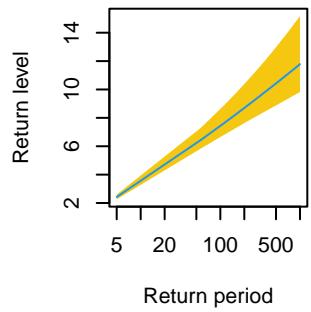
**GPD MLE**  
 $b = -0.04316$



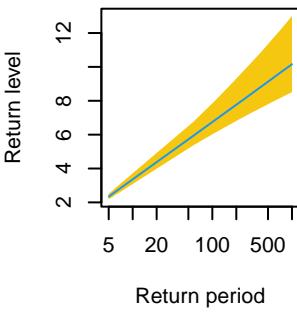
**GPD MLE**  
 $b = 0.009882$



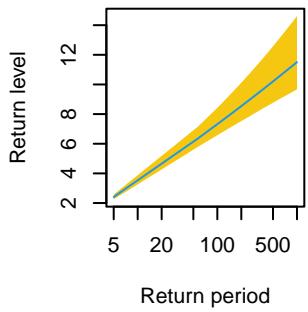
**GPD MCMC**  
 $b = 0.02011$



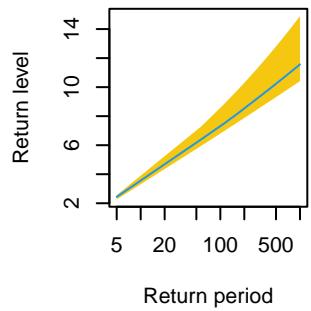
**GPD MCMC**  
 $b = -0.04316$



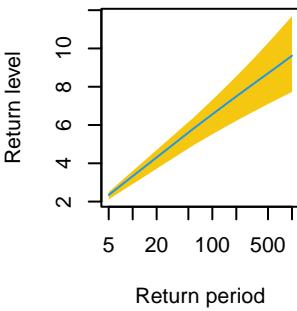
**GPD MCMC**  
 $b = 0.009882$



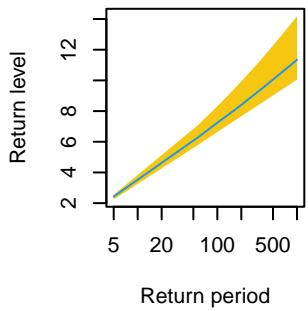
**GPD Bootstrap**  
 $b = 0.02011$



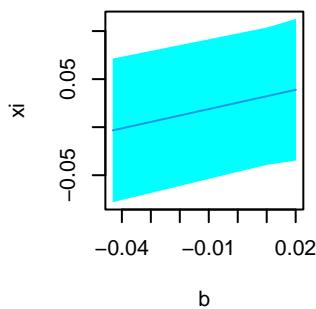
**GPD Bootstrap**  
 $b = -0.04316$



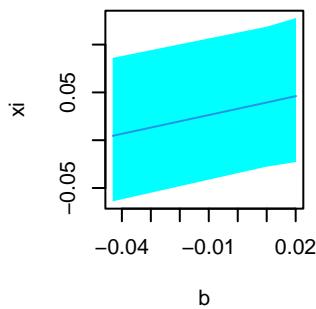
**GPD Bootstrap**  
 $b = 0.009882$



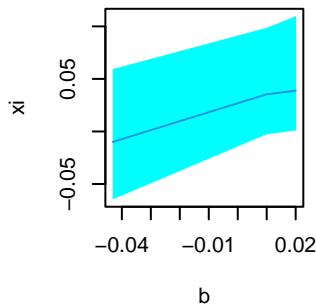
**GPD MLE**



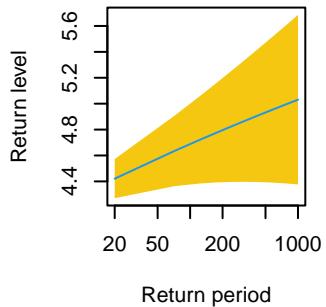
**GPD MCMC**



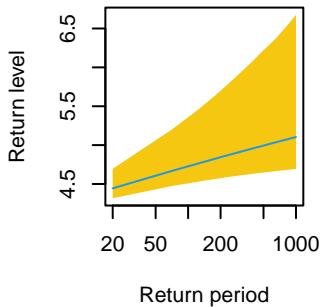
**GPD Bootstrap**



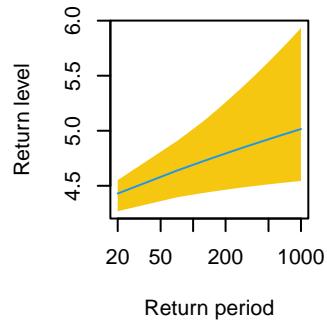
GEV  
MLE



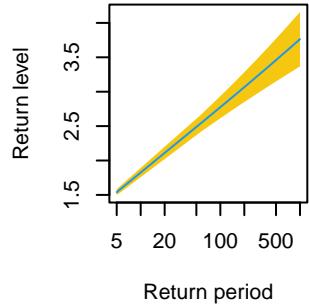
GEV  
MCMC



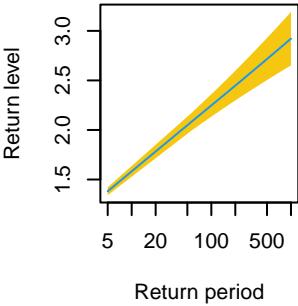
GEV  
Bootstrap



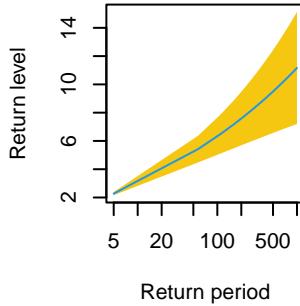
**GEV MLE**  
different axes



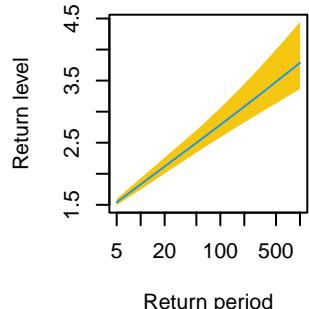
**GEV MLE**  
different axes



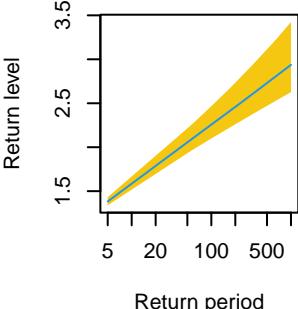
**GEV MLE**  
different axes



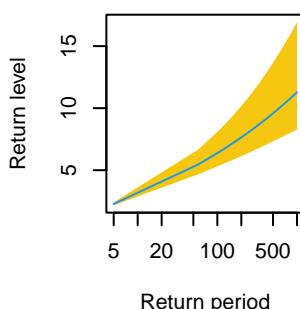
**GEV MCMC**  
different axes



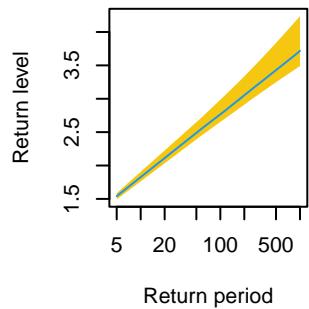
**GEV MCMC**  
different axes



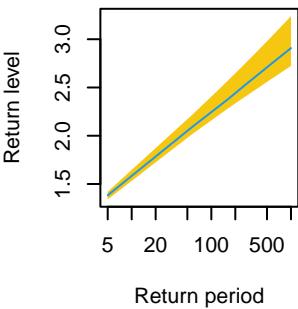
**GEV MCMC**  
different axes



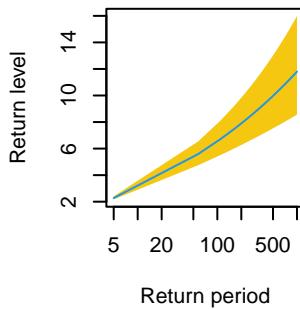
**GEV Bootstrap**  
different axes

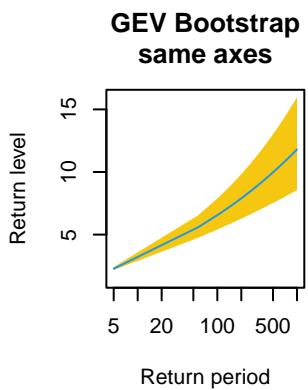
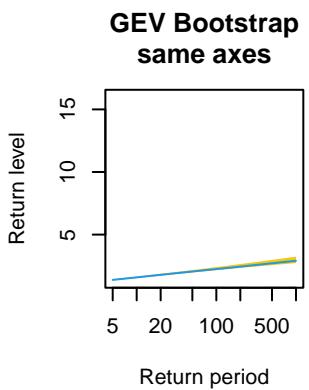
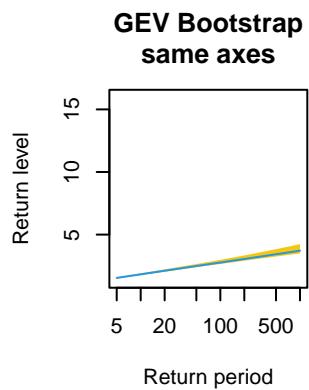
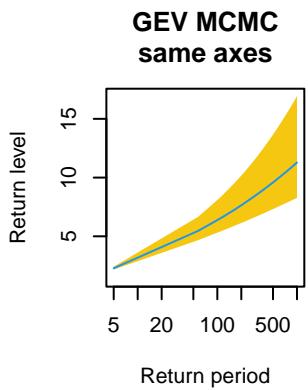
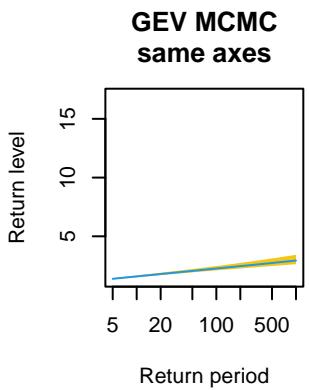
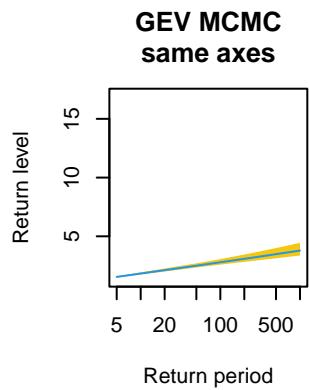
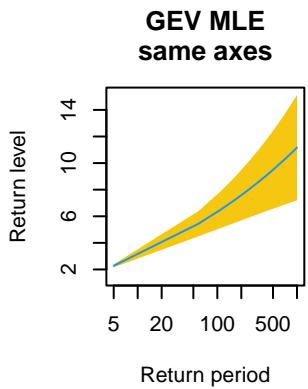
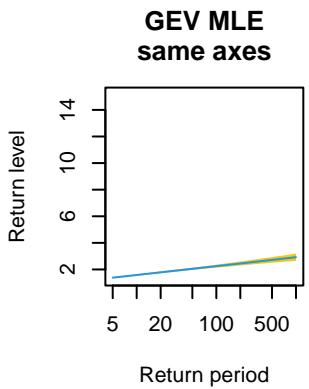
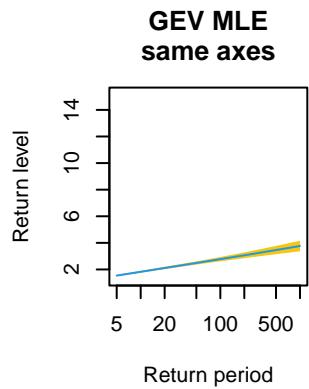


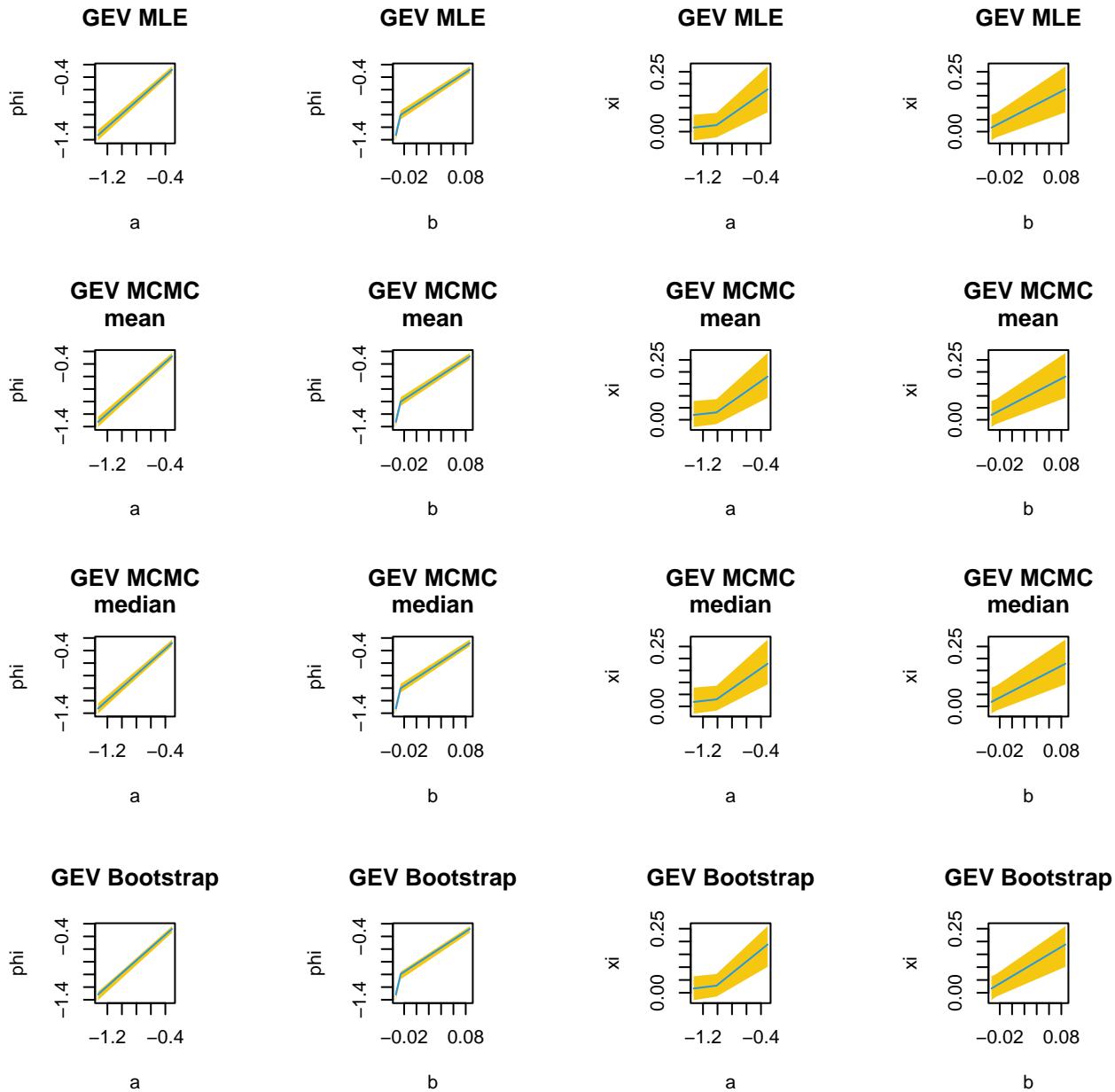
**GEV Bootstrap**  
different axes



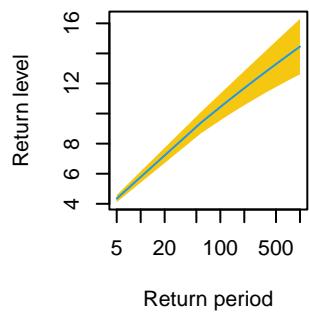
**GEV Bootstrap**  
different axes



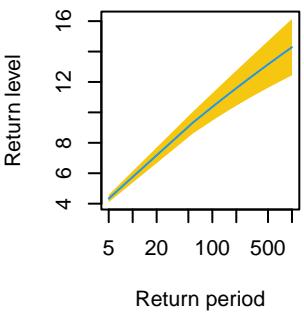




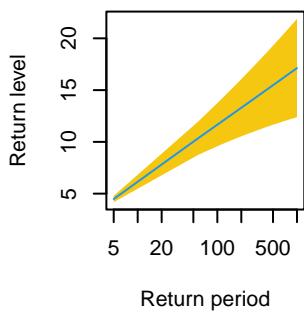
GEV MLE  
 $b = -0.02566$



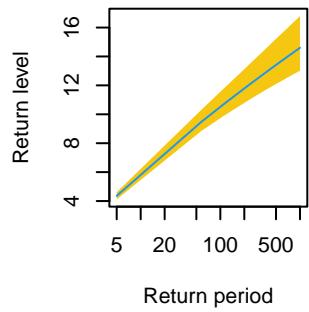
GEV MLE  
 $b = -0.03351$



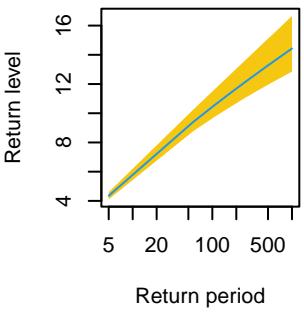
GEV MLE  
 $b = 0.08667$



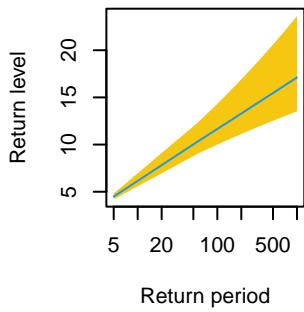
GEV MCMC  
 $b = -0.02566$



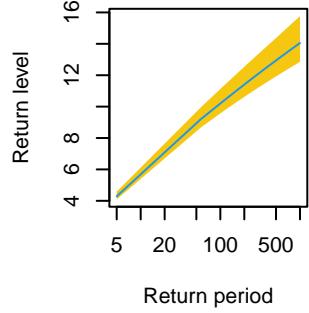
GEV MCMC  
 $b = -0.03351$



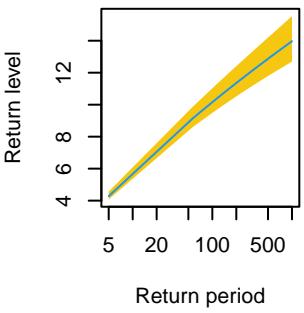
GEV MCMC  
 $b = 0.08667$



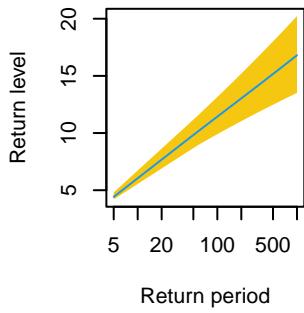
GEV Bootstrap  
 $b = -0.02566$



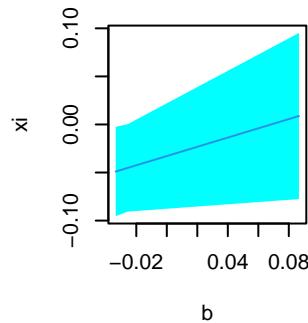
GEV Bootstrap  
 $b = -0.03351$



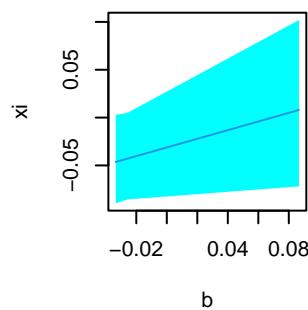
GEV Bootstrap  
 $b = 0.08667$



**GEV MLE**



**GEV MCMC**



**GEV Bootstrap**

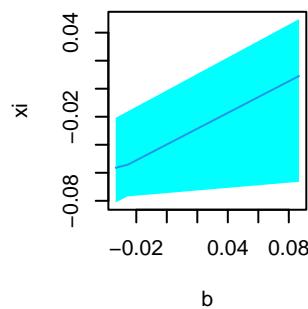


Fig. 6 Heffernan and Tawn (2004)

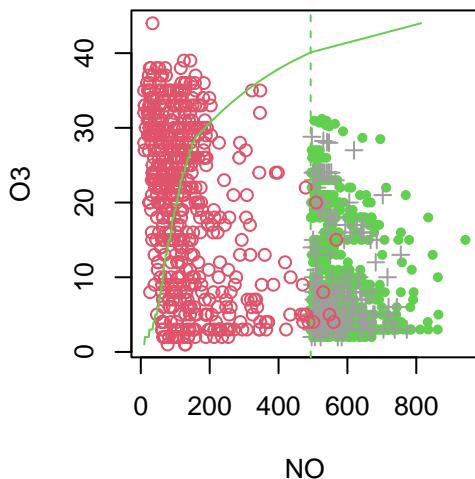


Fig. 6 Heffernan and Tawn (2004)

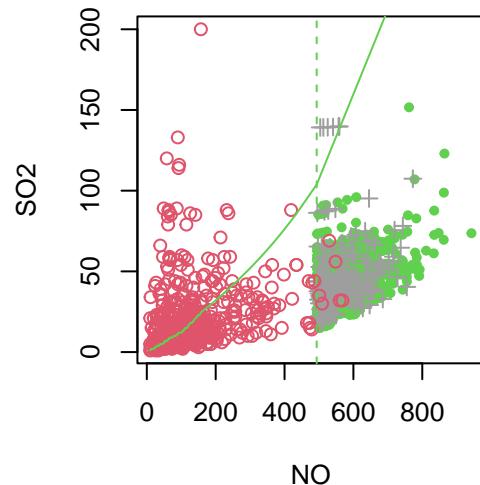


Fig. 6 Heffernan and Tawn (2004)

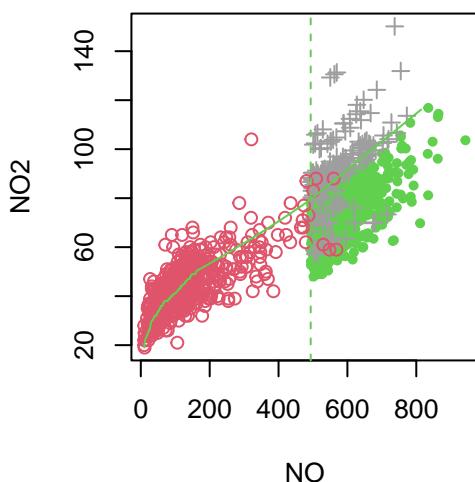
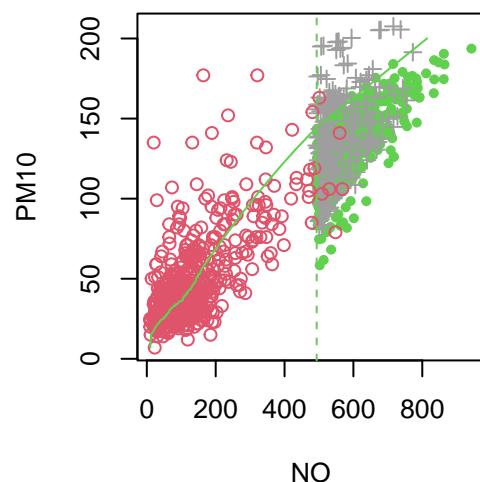
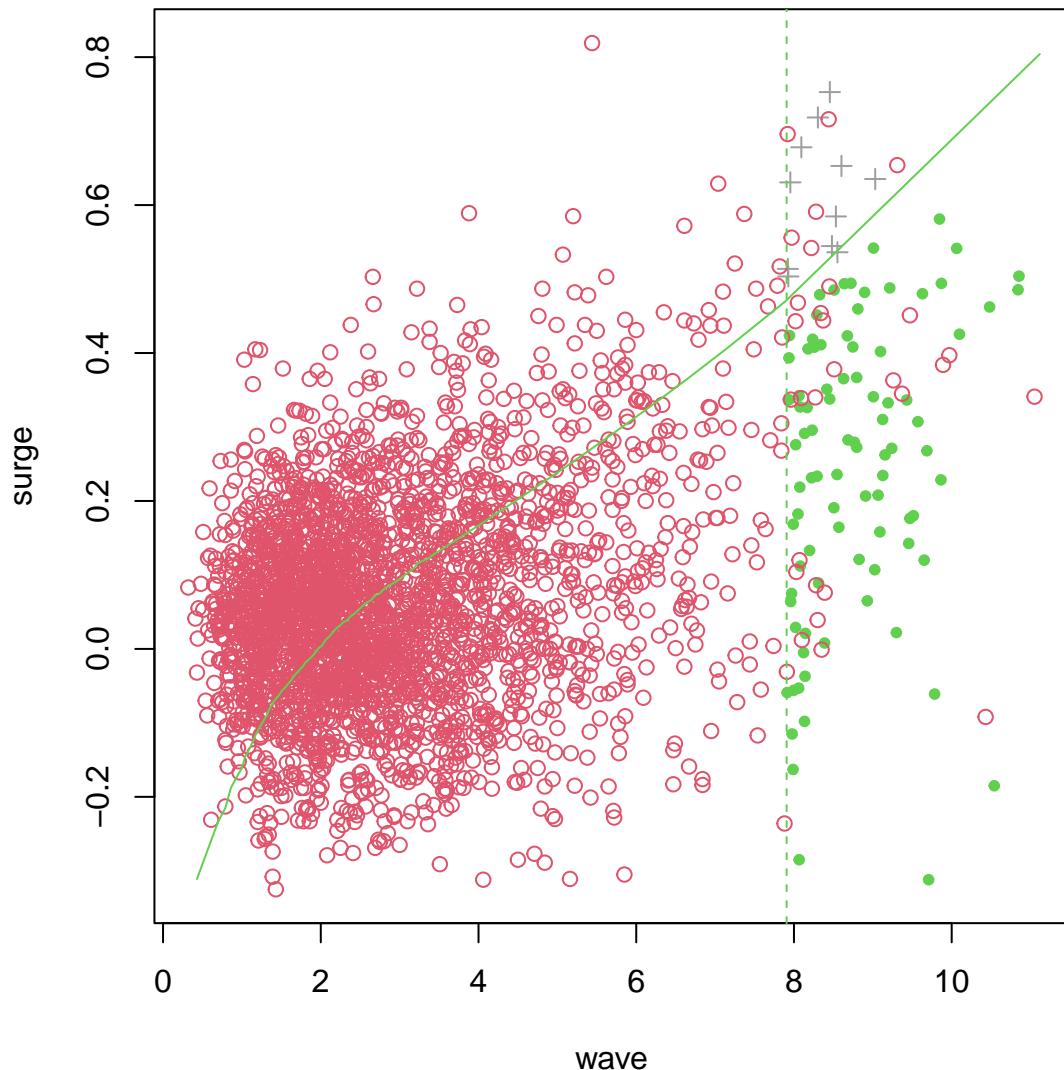
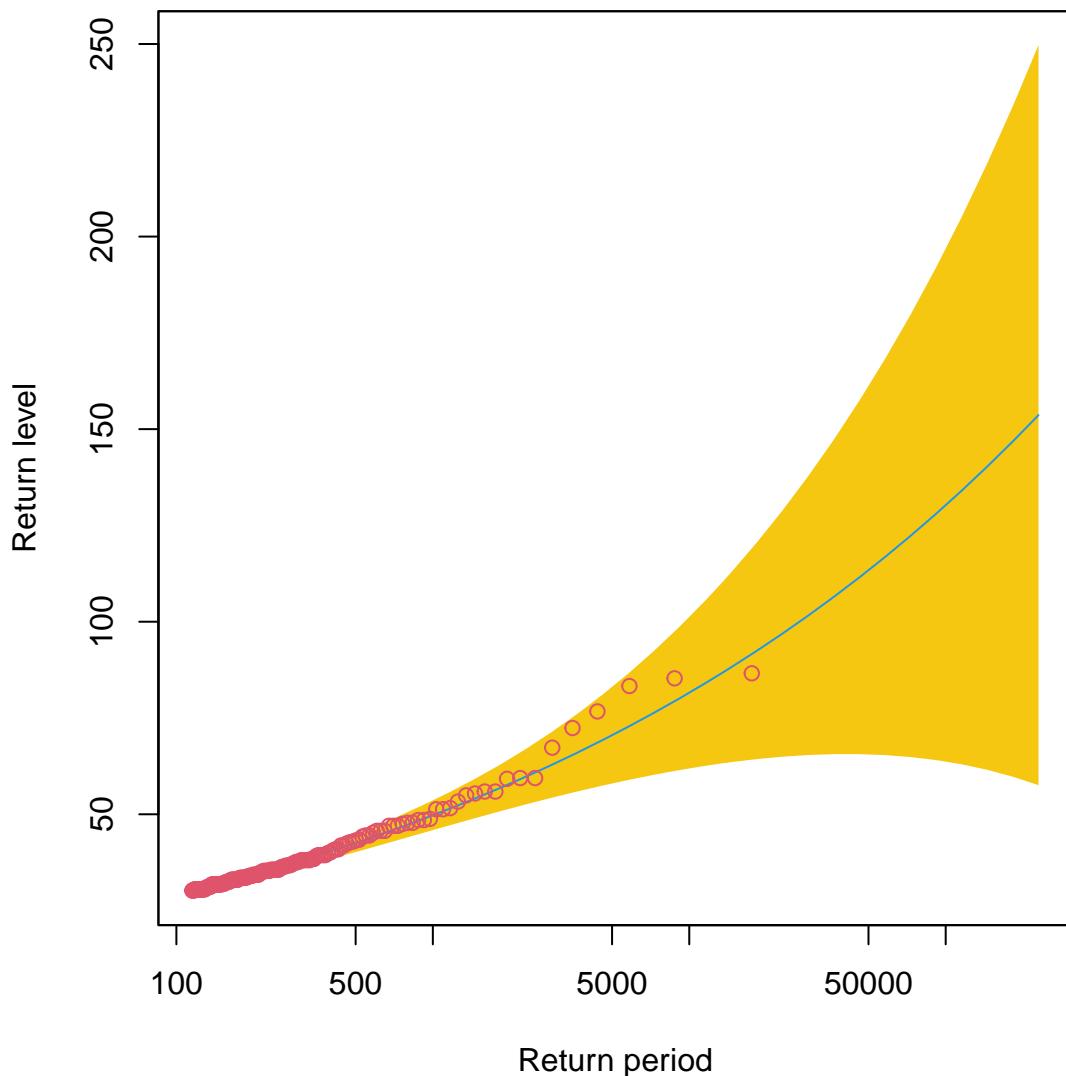


Fig. 6 Heffernan and Tawn (2004)

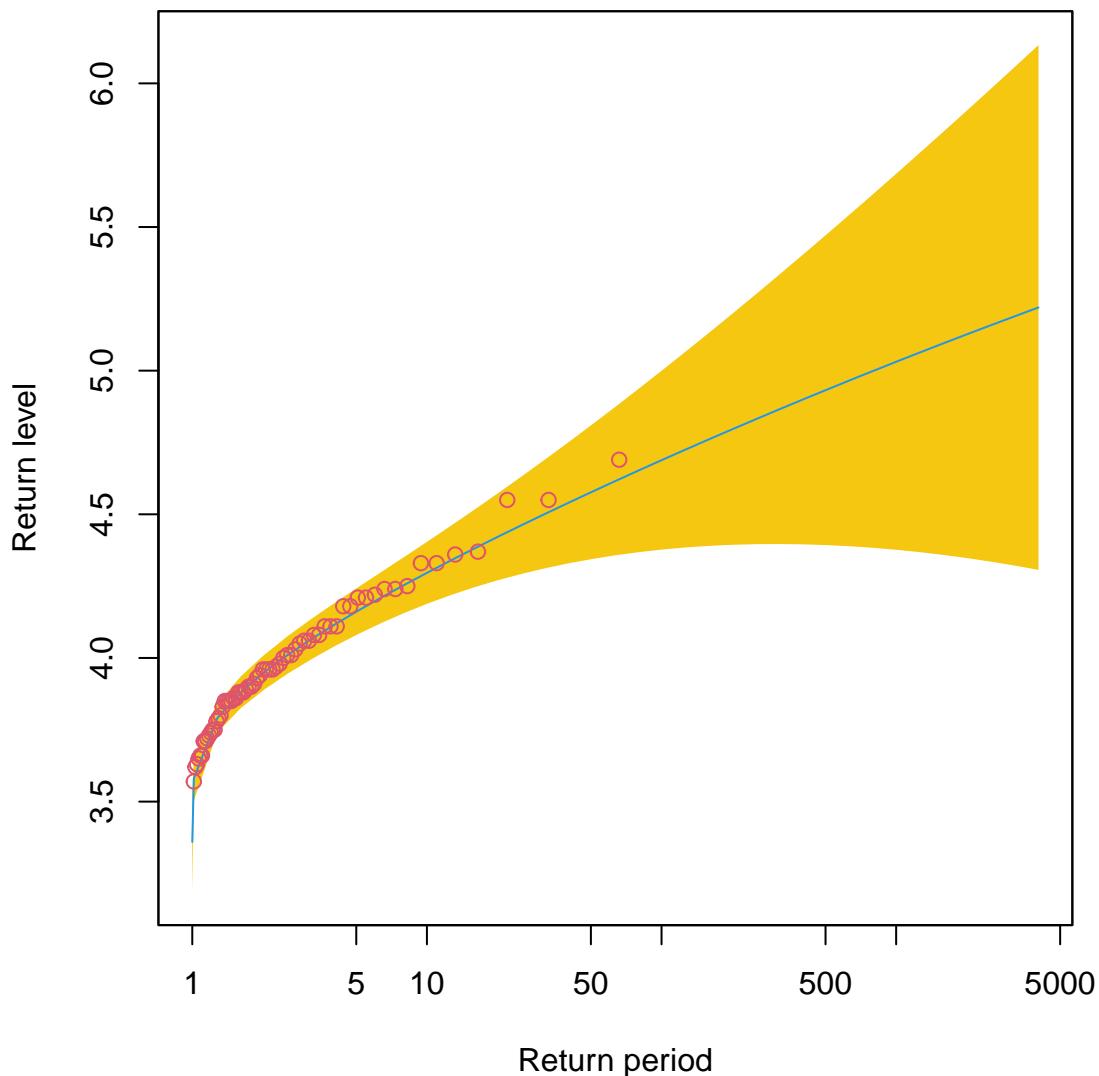




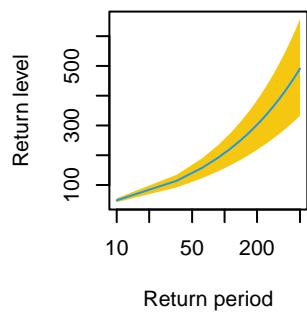
**Coles (2001) figure 4.5**  
**GPD Return Level Plot**



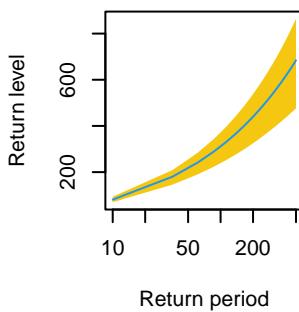
Coles (2001), Figure 3.5  
GEV Return Level Plot



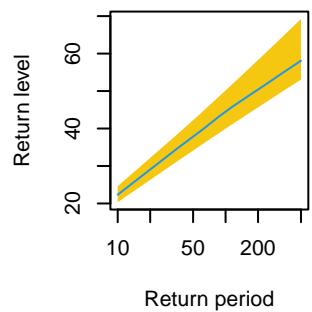
**Bootstrap median rl**



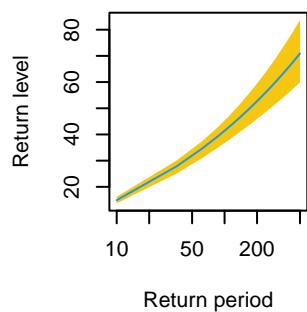
**Bootstrap median rl**



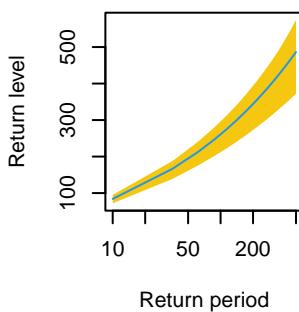
**Bootstrap median rl**



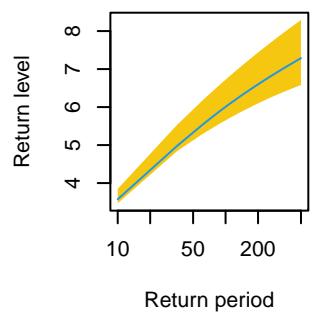
**Bootstrap median rl**



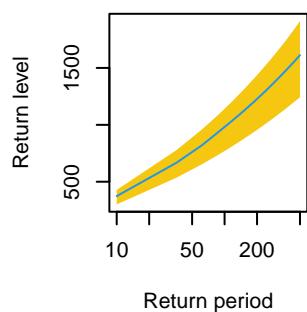
**Bootstrap median rl**



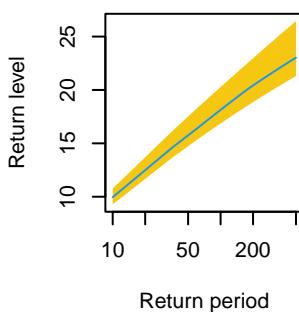
**Bootstrap median rl**



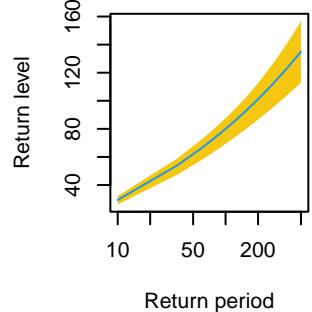
**Bootstrap median rl**

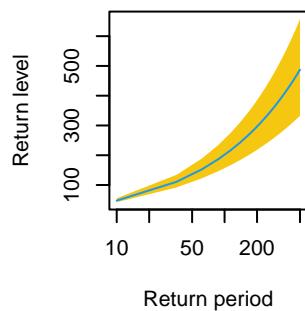
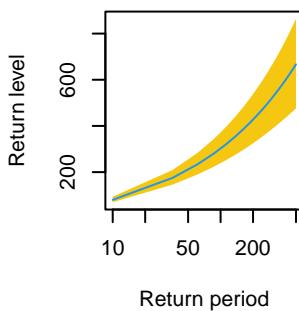
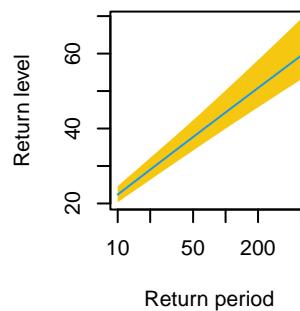
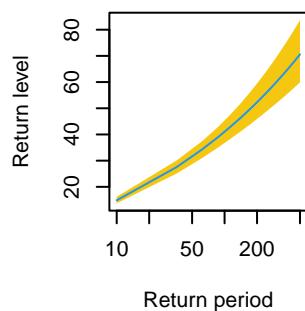
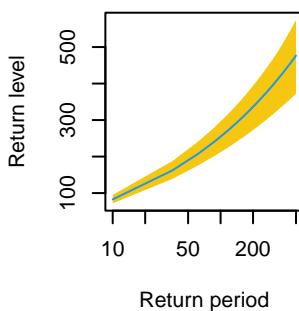
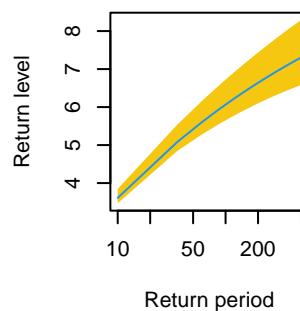
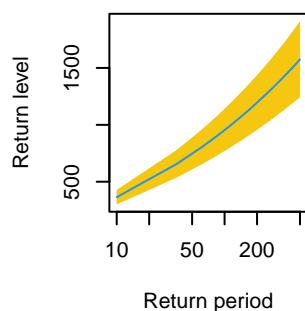
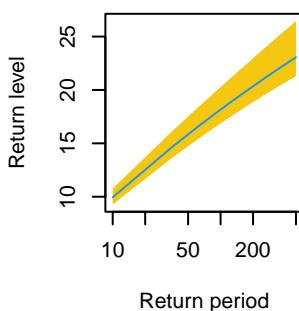
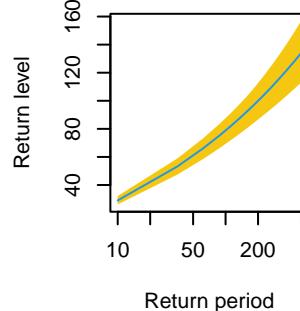


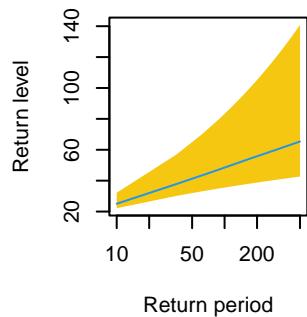
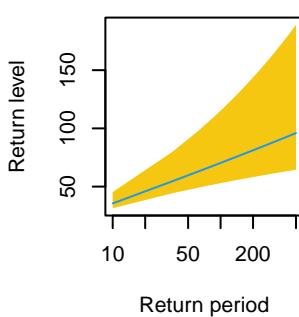
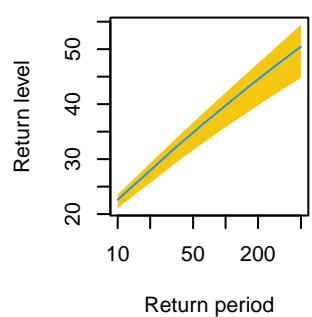
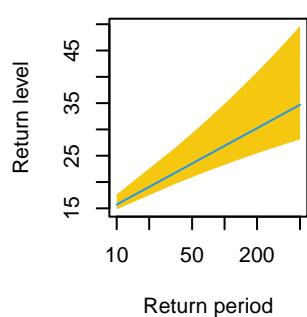
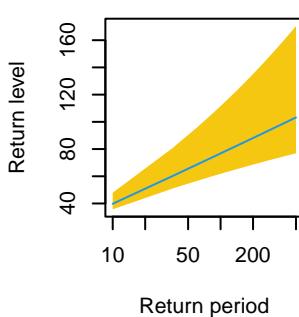
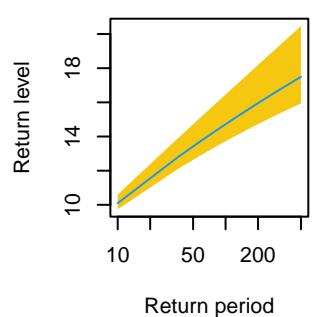
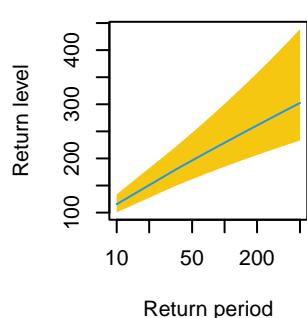
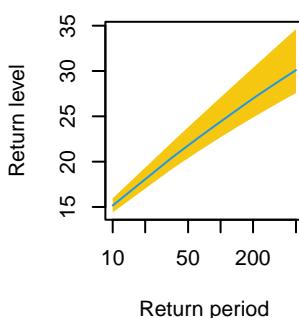
**Bootstrap median rl**



**Bootstrap median rl**



**Bootstrap 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**