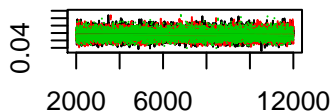


MPT solution

Joachim Vandekerckhove

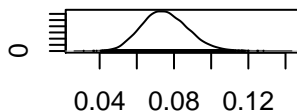
One-High Threshold Model ~ results

Trace of gamma



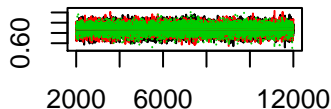
Iterations

Density of gamma



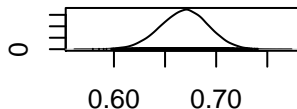
N = 10000 Bandwidth = 0.00165

Trace of rho



Iterations

Density of rho



N = 10000 Bandwidth = 0.00314

One-High Threshold Model ~ summary statistics

```
summary(samples)$statistics
```

	Mean	SD	Naive SE	Time-series SE
## gamma	0.07521426	0.01229708	0.0000709972	9.823744e-05
## rho	0.66873712	0.02332335	0.0001346574	1.784304e-04

```
summary(samples)$quantiles
```

	2.5%	25%	50%	75%	97.5%
## gamma	0.05308499	0.0666322	0.07462088	0.08325952	0.10084
## rho	0.62211658	0.6532071	0.66929229	0.68463307	0.71351

One-High Threshold Model ~ convergence

```
effectiveSize(samples)
```

```
##      gamma      rho  
## 15746.84 17092.52
```

```
gelman.diag(samples)
```

```
## Potential scale reduction factors:
```

```
##
```

```
##      Point est. Upper C.I.
```

```
## gamma          1          1
```

```
## rho            1          1
```

```
##
```

```
## Multivariate psrf
```

```
##
```

```
## 1
```