

```

Entrée [1]: import numpy as np
import pandas as pd

#from models import model_selection, get_best_crit
from extreme.estimated import evt_estimators, real_estimators
from extreme import visualization as statsviz

import matplotlib.pyplot as plt
from pathlib import Path

%load_ext autoreload
%autoreload 2

```



1 Simulated data

```

Entrée [86]: evt_estimators(n_replications=1000, params={"evi":1., "rho": -1.},
                        distribution="burr",
                        n_data=500, n_quantile="2n")

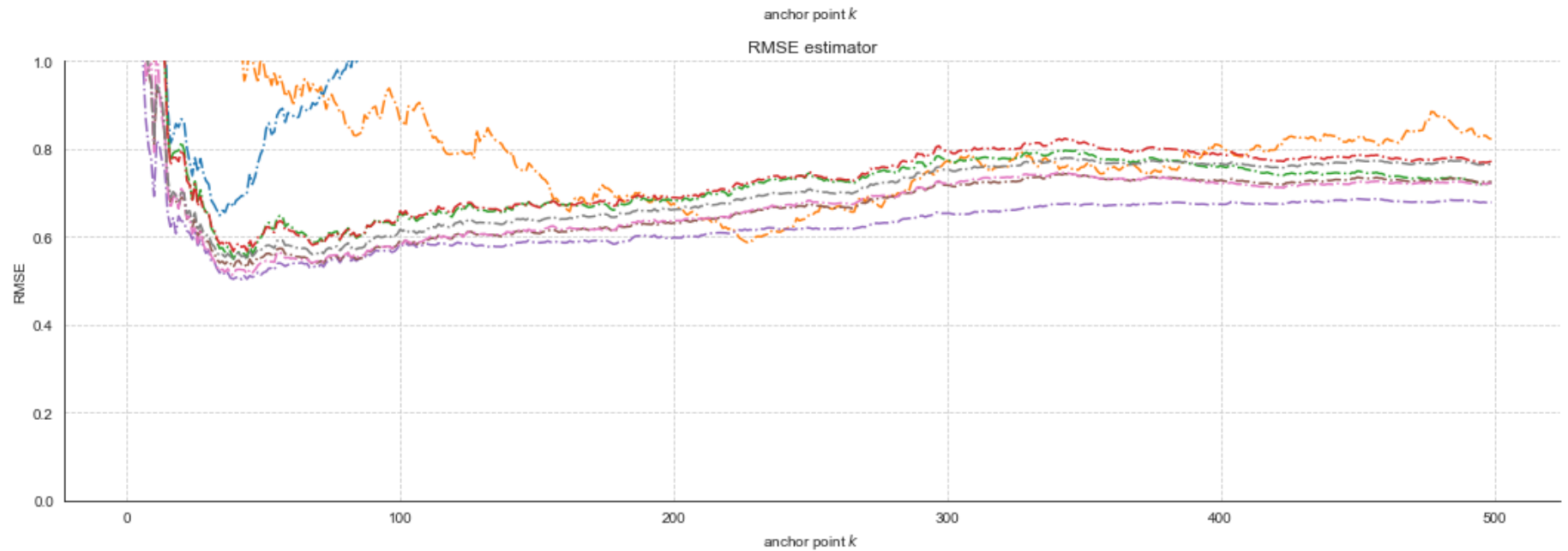
```

Out[86]:

	W	RW	CW	CH	CHp	PRBp	CHps	PRBps
RMSE	15.3051	0.7812	1.134	1.1197	2.1258	1.1807	1.0212	1.0697

```
Entrée [11]: statsviz.evt_quantile_plot(n_replications=1000, params={"evi":0.5, "rho": -0.125},
                                         distribution="nhw",
                                         n_data=500, n_quantile="2n")
```





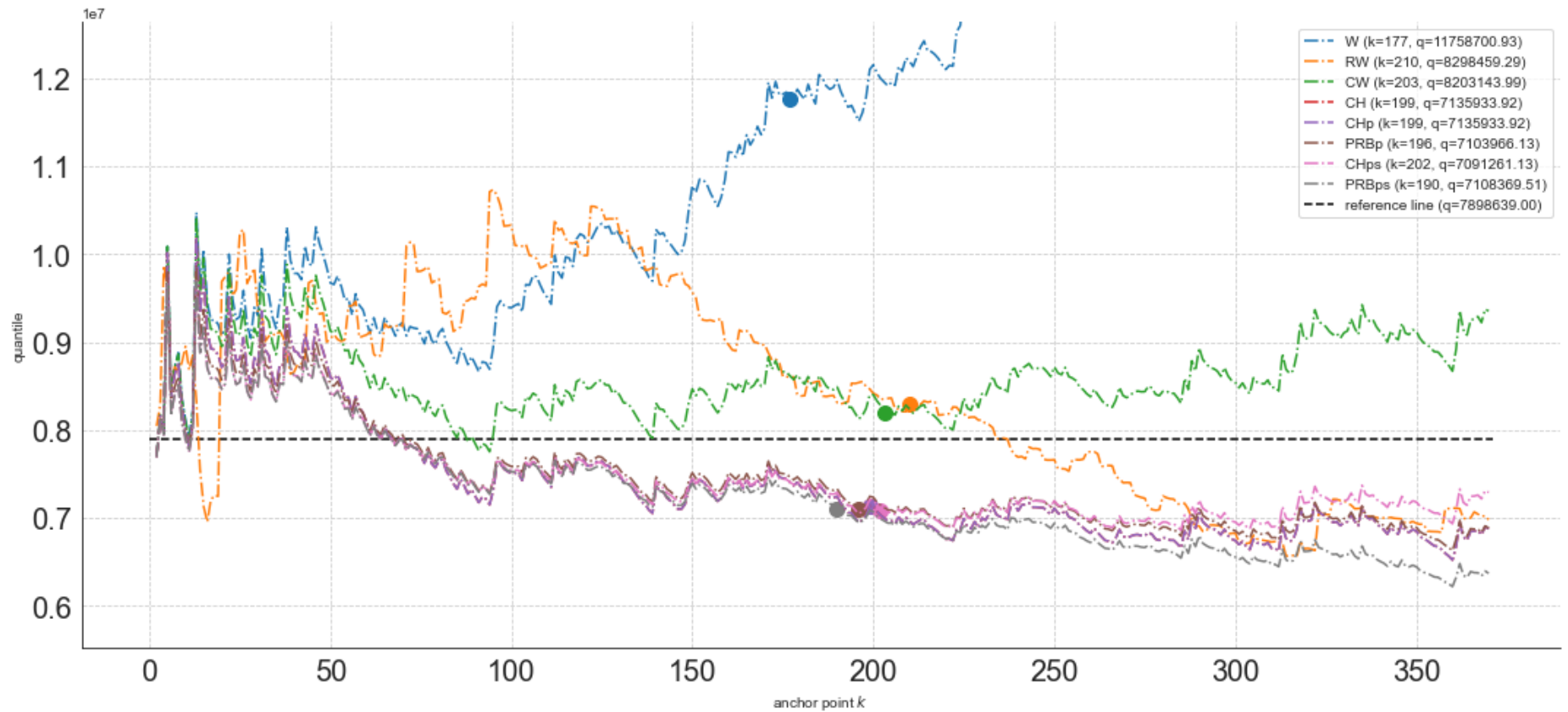
2 Real data

Entrée [32]: `# seed 42`
`real_estimators()`

Out[32]:

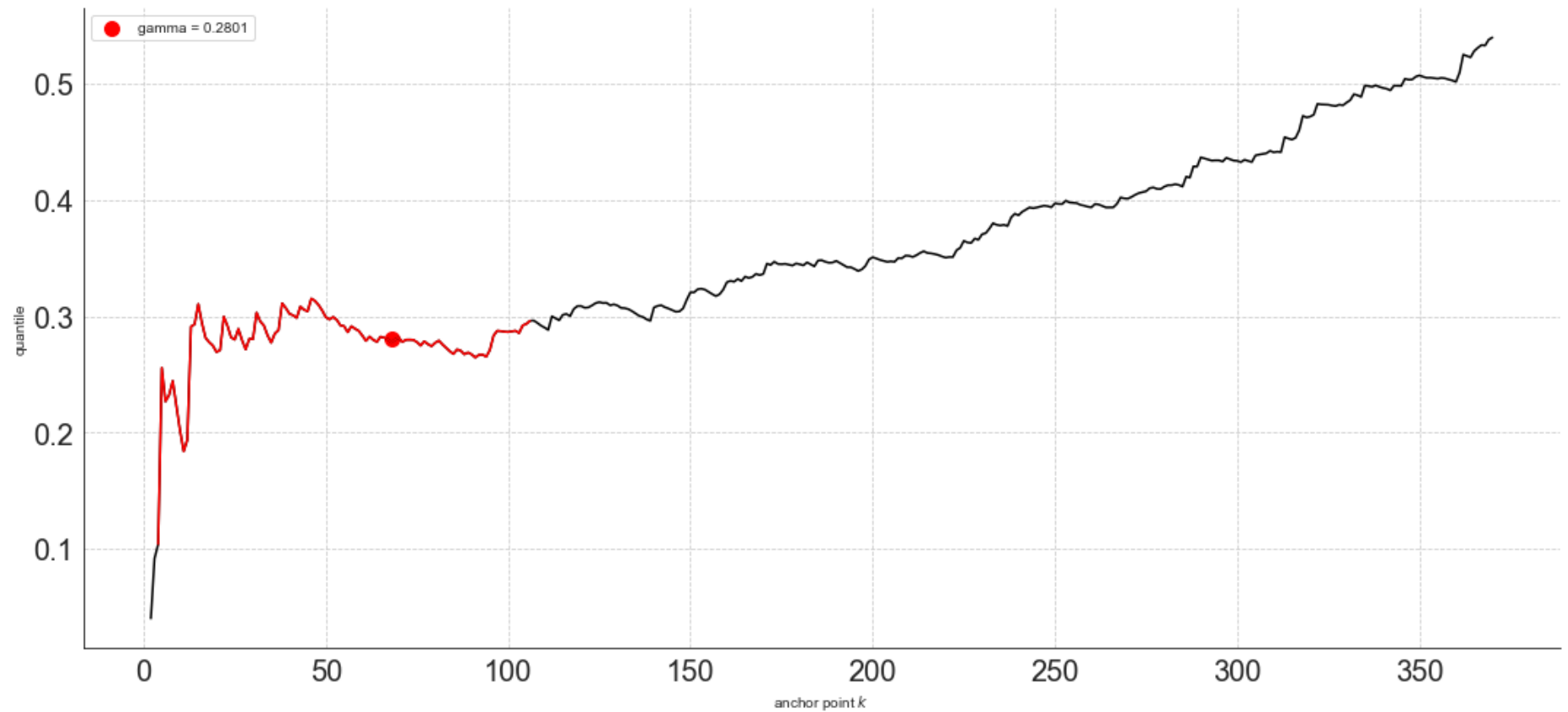
	W	RW	CW	CH	CHp	PRBp	CHps	PRBps
quantile	11.7587	8.2985	8.2031	7.1359	7.1359	7.104	7.0913	7.1084
k	177	210	203	199	199	196	202	190

```
Entrée [33]: # seed 42
statsviz.real_quantile_plot()
```

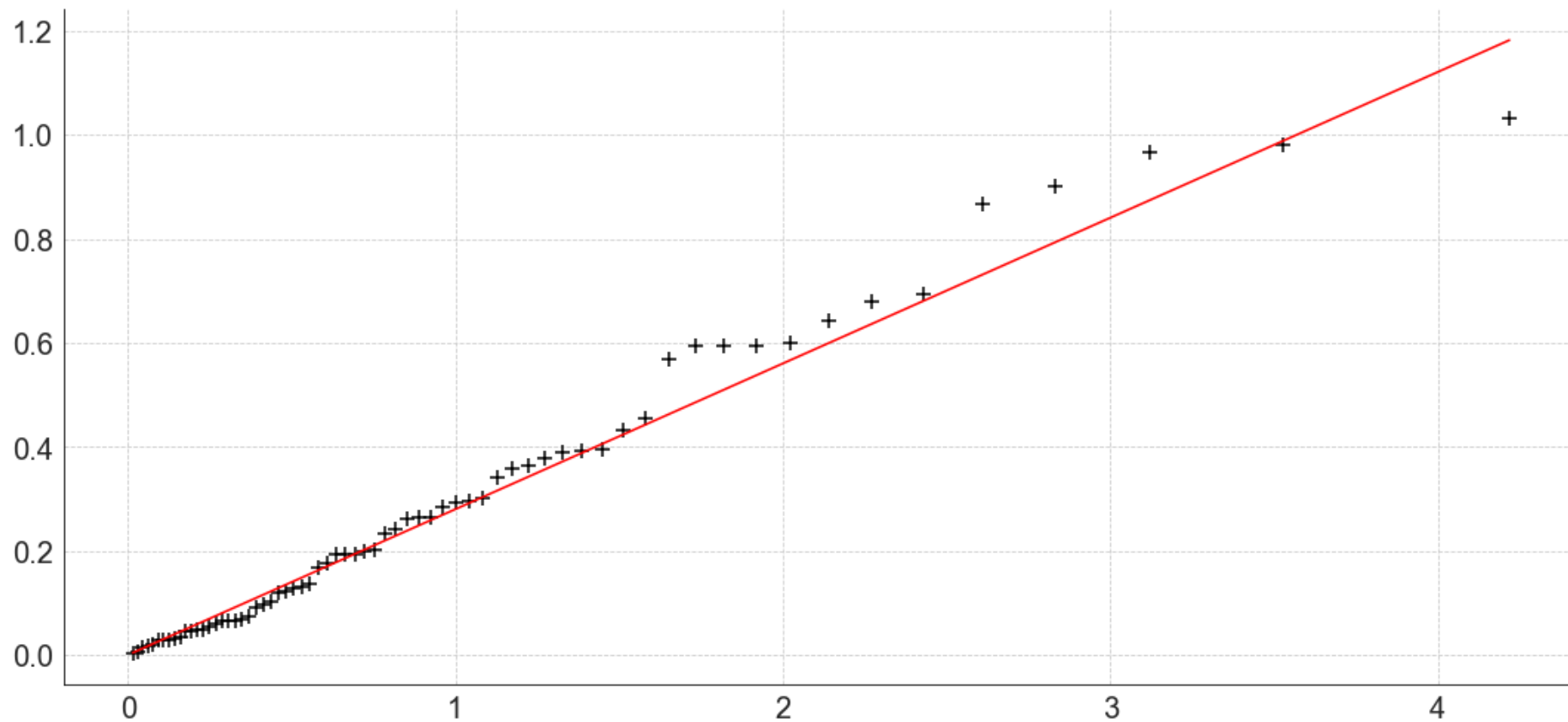


```
Entrée [2]: statsviz.real_hill_plot()
```

R[write to console]: Le chargement a nécessité le package : evd



```
Entrée [9]: statsviz.real_loglog_plot()
```



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Entrée [ ]:
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Entrée [ ]:
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```
Entrée [31]: # seed 43
            """
            Leger decalage pour les estimateurs CH, CHp, PRBp CHps, PRBps avec une autre seed sur l'algo de choix de k ..
            """
            real_estimators()
```

Out[31]:

	W	RW	CW	CH	CHp	PRBp	CHps	PRBps
quantile	11.7587	8.2985	8.2031	6.9685	6.9685	7.119	7.0654	6.9684
k	177	210	203	203	203	202	203	196