Confidence intervals for the shape i.i.d. i.i.d. ARMAX 0.5 ARMAX 0.5 Fréchet Pareto Fréchet Pareto 0.95 $\alpha_0 = 0.5$ 0.90 $\alpha_0 = 1$ $\alpha_0 = 1.5$ 0.90-0.85 1.2 1.1 1.0 Relative average width 1.2 1.1 1.0 1.2 1.1 1.0 Effective sample size m 25 20 75 25 20 75 50 50 25 75 Bootstrap - cb(2) - cb(3) - db