

Table below displays results for 100 simulations with 100 observations generated each time. Rows represent the true distribution, and columns represent a list of hypothesized distributions. In each cell, the first number denotes the average correlation coefficient between the simulated dataset and the estimated quantiles based on hypothesized distribution. The second number is the number of times the hypothesized distribution achieves the highest correlation.

	unif.	exp.	gumbel	normal	logistic	power	pareto	frechet	weibull	log-norm	fisk
uniform	1 89	0.88 0	0.95 0	0.98 0	0.96 0	0.99 9	0.67 0	0.8 0	0.97 2	0.9 0	0.9 0
exponential	0.88 0	1 46	0.97 4	0.9 0	0.9 0	0.97 1	0.8 0	0.9 0	1 47	0.96 2	0.96 0
gumbel	0.94 0	0.97 0	1 43	0.97 0	0.97 0	0.88 0	0.94 0	0.98 14	0.95 0	1 32	0.99 11
normal	0.98 0	0.9 0	0.97 0	1 52	1 21	0.97 2	0.81 0	0.9 0	0.99 17	0.97 7	0.97 1
logistic	0.96 0	0.9 0	0.97 1	0.99 21	1 59	0.95 0	0.83 0	0.91 0	0.98 6	0.97 6	0.97 7
power	0.98 20	0.81 0	0.9 0	0.97 2	0.96 0	0.99 78	0.67 0	0.8 0	0.97 0	0.9 0	0.9 0
pareto	0.65 0	0.9 5	0.84 0	0.72 0	0.74 0	0.68 0	1 92	0.97 3	0.8 0	0.9 0	0.9 0
frechet	0.69 0	0.91 3	0.86 0	0.76 0	0.77 0	0.8 0	0.97 4	1 91	0.9 0	0.97 2	0.97 0
weibull	0.98 1	0.92 0	0.98 2	1 43	0.99 1	0.97 1	0.8 0	0.9 0	1 45	0.97 7	0.97 0
log-normal	0.77 0	0.96 9	0.91 0	0.82 0	0.83 0	0.91 0	0.9 0	0.97 3	0.97 1	1 67	1 20
fisk	0.7 0	0.9 5	0.86 1	0.77 0	0.79 0	0.9 0	0.9 0	0.96 14	0.95 5	0.97 0	0.98 75