

It is well known (e.g. de Haan and Resnick (1977), Pickands (1981), Falk et al. (2011)) that a rv  $(\eta_1, \dots, \eta_d)$  is a standard max-stable rv iff there exists a rv  $(Z_1, \dots, Z_d)$  and some number  $c \geq 1$  with  $Z_i \in [0, c]$  almost surely (a.s.) and  $E(Z_i) = 1$ ,  $i = 1, \dots, d$ , such that for all  $\mathbf{x} = (x_1, \dots, x_d) \leq \mathbf{0} \in \mathbb{R}^d$

$$P(\eta_1 \leq x_1, \dots, \eta_d \leq x_d) = \exp(-\|\mathbf{x}\|_D) := \exp\left(-E\left(\max_{i=1, \dots, d} (|x_i| Z_i)\right)\right).$$

The condition  $Z_i \in [0, c]$  a.s. can be weakened to  $P(Z_i \geq 0) = 1$ . Note that  $\|\cdot\|_D$  defines a norm on  $\mathbb{R}^d$ , called  $D$ -norm, with generator  $\mathbf{Z}$ . The  $D$  means dependence: We have independence of the margins of  $\mathbf{X}$  iff  $\|\cdot\|_D$  equals the norm  $\|\mathbf{x}\|_1 = \sum_{i=1}^d |x_i|$ , which is generated by  $(Z_1, \dots, Z_d)$  being a random permutation of the vector  $(d, 0, \dots, 0)$ . We have complete dependence of the margins of  $\mathbf{X}$  iff  $\|\cdot\|_D$  is the maximum-norm  $\|\mathbf{x}\|_\infty = \max_{1 \leq i \leq d} |x_i|$ , which is generated by the constant vector  $(Z_1, \dots, Z_d) = (1, \dots, 1)$ . We refer to Falk et al. (2011, Section 4.4) for further details of  $D$ -norms.

Let  $S$  be a compact metric space. A standard max-stable process  $\boldsymbol{\eta} = (\eta_t)_{t \in S}$  with sample paths in  $\bar{C}^-(S) := \{g \in C(S) : g \leq 0\}$  is, in what follows, shortly called a standard max-stable process (SMSP). Denote further by  $E(S)$  the set of those bounded functions  $f \in \mathbb{R}^S$  that have only a finite number of discontinuities and define  $\bar{E}^-(S) := \{f \in E(S) : f \leq 0\}$ . We know from Giné et al. (1990) that a process  $\boldsymbol{\eta} = (\eta_t)_{t \in S}$  with sample paths in  $C(S)$  is an SMSP iff there exists a stochastic process  $\mathbf{Z} = (Z_t)_{t \in S}$  realizing in  $\bar{C}^+(S) := \{g \in C(S) : g \geq 0\}$  and some  $c \geq 1$ , such that  $Z_t \leq c$  a.s.,  $E(Z_t) = 1$ ,  $t \in S$ , and

$$P(\boldsymbol{\eta} \leq f) = \exp(-\|f\|_D) := \exp\left(-E\left(\sup_{t \in S} (|f(t)| Z_t)\right)\right), \quad f \in \bar{E}^-(S).$$

Note that  $\|\cdot\|_D$  defines a norm on the function space  $E(S)$ , again called  $D$ -norm with generator process  $\mathbf{Z}$ . The functional  $D$ -norm is topologically equivalent to the sup-norm  $\|f\|_\infty = \sup_{t \in S} |f(t)|$ , which is itself a  $D$ -norm by putting  $Z_t = 1$ ,  $t \in S$ , see Aulbach et al. (2013) for details.