Universität Hamburg
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Kolloquium über Mathematische Statistik und Stochastische Prozesse

Dienstag, den 12.06.2012, 16.15 Uhr, Hörsaal 3

PROF. DR. JOHAN SEGERS (Université catholique de Louvain) [1]

"Nonparametric Inference on Multivariate Extreme-Value Copulas

(joint work with Gordon Gudendorf)"

Zusammenfassung/Abstract

Extreme-value copulas arise in the asymptotic theory for componentwise maxima of independent random samples. An extreme-value copula is determined by its Pickands dependence function, which is a function on the unit simplex subject to certain shape constraints that arise from an integral transform of an underlying measure called spectral measure. Multivariate extensions are provided of certain rank-based nonparametric estimators of the Pickands dependence function. The shape constraint that the estimator should itself be a Pickands dependence function is enforced by replacing an initial estimator by its best least-squares approximation in the set of Pickands dependence functions having a discrete spectral measure supported on a sufficiently fine grid. Weak convergence of the standardized estimators is demonstrated and the finite-sample performance of the estimators is investigated by means of a simulation experiment.

[1]PROF. DR. JOHAN SEGERS

Université catholique de Louvain

ISBA - Institut de statistique, biostatistique et sciences actuarielles

Voie du Roman Pays 20

B-1348 Louvain-la-Neuve, Belgium

johan.segers@uclouvain.be

http://www.stat.ucl.ac.be/ISpersonnel/segers/

Kontakt: Dr. Anja Janßen, Tel. 040 42838 4925, Raum T19,
Email: anja.janssen@math.uni-hamburg.de