Probability Seminar

Title: Moment Convergence of Extremes Under Power Normalization

Speaker: Felipe Sousa Quintino
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Date: 08/06/2018
Time: 2:15pm

Place: Room MAT-A(Miniauditorium)

Abstract: In this seminar, based in Peng, Shuai, Nadarajah [1], we will discuss an aspect of extremes under power normalization: convergence of moments. They established moments convergence for four p-max-stable laws according to conditions imposed on the considered distributions or on the parameter of the p-max-stable laws.

References

[1] Zuoxiang Peng, Yuliang Shuai, Saralees Nadarajah. On convergence of extremes under power normalization. *Springer. Extremes.* 2013.

[2] Pantcheva, E. Limit theorems for extreme order statistics under nonliear normalization. *Lecture Notes in Mathematics*. v. 1155. p.284-309, 1985.

[3] Mohan, N.R.; Ravi, S. Max domains of attraction of univariate and multivariate p-max stable laws. *Theory Probab. Appl.* v. 37, p. 632-643, 1993.

[4] Resnick, S.I. *Extreme Values, Regular Variation and Point Processes.* Springer-Verlag, New York, 1987.