Probability Seminar

Title: Convolução de funções de distribuição pertencentes ao max-domínio de atração de leis max-estáveis

Speaker: Ingrit Gretha Maraví Alvarado
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Date: 22/07/2018
Time: 14:50 pm

Place: Room MAT-A(Miniauditorium)

Abstract: In this seminar, based on Sreehari, Ravi and Vasudeva [4], we study the max domains of attraction of the convolution of two distribution functions belonging to max domains of attraction of max stable laws.

References

[1] Embrechts, P; Klupperlberg, C and Mikosch, T. **Modelling extremal events: With a view towards insurance and finance**, v.4, 1^{a} ed. Springer-Verlag Berlin, Heidelberg, 1997.

[2] Galambos, J. **The Asymptotic Theory of Extreme Order Statistics**. Jonh Wiley, New York, 1978.

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

[4] Sreehari, M., S. Ravi, and R. Vasudeva. **On sums of independent random variables whose distributions belong to the max domain of attraction of max stable laws**. Extremes v.14, 267-283, 2011.

[5] Villasenor, J.A. **On univariate and bivariate extreme value theory**. Ph.d. thesis, Iowa State University, 1976.