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ALMOST SURE CONVERGENCE OF THE STABLE TAIL EMPIRICAL DEPENDENCE FUNCTION IN MULTIVARIATE EXTREME STATISTICS

祁永成

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摘要　In this paper we prove the almost sure convergence of the stable tail empirical dependence function for multivariate extreme values.

关键词　Multivariate extreme value, s
分类号

ALMOST SURE CONVERGENCE OF THE STABLE TAIL EMPIRICAL DEPENDENCE FUNCTION IN MULTIVARIATE EXTREME STATISTICS

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Abstract In this paper we prove the almost sure convergence of the stable tail empirical dependence function for multivariate extreme values.

Key words Multivariate extreme value　stable tail empirical dependence function　almost sure conver

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