Non-parametric estimation of the limit dependence function of multivariate extremes

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This work presents a new estimation procedure for the limit distribution of the maximum of a multivariate random sample. This procedure relies on a new and simple relationship between the copula of the underlying multivariate distribution function and the dependence function of its maximum attractor. The obtained characterization is then used to define a class of kernel-based estimates for the dependence function of the maximum attractor. The consistency and the asymptotic distribution of these estimates are considered.

A poscript copy of the full paper is available at the following address:
`http://helios.uqtr.uquebec.ca/~ghoudi/preprints/extreme.ps`