Splus functions for extreme value modelling

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Abstract

These functions were produced to accompany a short course on the basic theory and modelling of extremes. Their scope is to demonstrate the various modelling facilities available for the analysis of univariate extremes. Both block maxima and point process models are included, and for each class of model appropriate estimation and diagnostic tools are provided. Estimation of covariate models (based on linear predictors with a user-specified link) for any of the extreme value parameters is also enabled.

The functions are quite general in their applicability, but are written in the context of illustration rather than serious application. Thus, for data sets of an appreciable size, they may run slowly. Furthermore, documentation for the functions is limited to syntax explanations and examples included in the accompanying notes.

The functions and notes are available directly from my web page at

`http://www.maths.lancs.ac.uk/~coless/`