CONFERENCIA:

"Estimation of extreme quantiles based on transformed kernel methods"

Catalina Bolance Losilla

Universitat de Barcelona

Abstract

Estimating extreme quantile is a challenge for statisticians and financial and insurers analysts. Due to the lack of sample information for extreme values, i.e. sample observations are scarce, smoothness in the tail cannot be achieved if classical kernel estimator is used, in this case there is an inefficiency problem with this non-parametric method.

Kernel estimation based on data transformation provides estimators that reduce the mean square error. Two strategies are proposed, the extreme quantile can be estimated from transformed kernel density estimator or, alternatively, from the transformed kernel estimator of the cumulative distribution function.

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