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Estimation of return levels with the generalised F distribution #5

The generalised F distribution (GenF) has been called an “umbrella” that covers several conventional distributions. In this work, we compare GenF with the Generalised Extreme Value (GEV) distribution with focus on estimation of return levels. Upper-tail asymptotics of the GenF are examined in relation to GEV. Potential numerical challenges in fitting the GenF are discussed. Data sets of river discharge and significant wave height data are analysed, as well as synthetic data from simulation studies.

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