

Generalised Extreme Value (GEV) distribution

Parametrisation

The GEV distribution is defined through the cummulative distribution function

$$F(y; \eta, \tau, \xi) = \exp \left(- \left[1 + \xi \sqrt{\tau s} (y - \eta) \right]^{-1/\xi} \right)$$

for

$$1 + \xi \sqrt{\tau s} (y - \eta) > 0$$

and for a continuously response y where

η : is the linear predictor

τ : is the “precision”

s : is a fixed scaling, $s > 0$.

Link-function

The linear predictor is given in the parameterisation of the GEV distribution.

Hyperparameters

The GEV-models has two hyperparameters. The “precision” is represented as

$$\theta_1 = \log \tau$$

and the prior is defined on θ_1 . The shape parameter ξ is represented as

$$\theta_2 = \xi$$

and the prior is defined on θ_2 .¹

Specification

- family = `gev`
- Required arguments: y and s (keyword `scale`)
- The scaling ξ_s is given by the argument `gev.scale.xi` and is default set to 0.1.

The weights has default value 1.

¹Internally, the parameter θ_2 is scaled with a fixed scaling ξ_s (default 0.1), to improve the numerics as the natural “scale” of ξ is small. For this reason the $\theta_2 (= \xi)$ reported in `result$mode$theta` will appear as θ_2/ξ_s . For the same reason, if you define the mode using `control.mode = list(theta = ..., ...)` then the element representing θ_2 should be given as θ_2/ξ_s .

Hyperparameter spesification and default values

doc The Generalized Extreme Value likelihood

hyper

theta1

hyperid 76001
name log precision
short.name prec
initial 4
fixed FALSE
prior loggamma
param 1 5e-05
to.theta function(x) log(x)
from.theta function(x) exp(x)

theta2

hyperid 76002
name tail parameter
short.name tail
initial 0
fixed FALSE
prior gaussian
param 0 25
to.theta function(x) x
from.theta function(x) x

survival FALSE

discrete FALSE

link default identity

status experimental

pdf gev

Example

In the following example, we estimate the parameters of the GEV distribution on some simulated data.

```
rgev = function(n=1, xi = 0, mu = 0.0, sd = 1.0) {  
  u = runif(n)  
  if (xi == 0) {  
    x = -log(-log(u))  
  } else {  
    x = ((-log(u))^-xi - 1.0)/xi  
  }  
  return (x*sd + mu)  
}
```

```
n = 300
z = rnorm(n)
sd.y = 0.5
xi = 0.2
y = 1+z + rgev(n, xi=xi, sd = sd.y)

r = inla(y ~ 1 + z, data = data.frame(y, z), family = "gev",
        control.family = list(gev.scale.xi = 0.01))
summary(r)
```

Notes

None.