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Statistical regression analysis of threshold excesses with systematically missing covariates. (English) Zbl 1317.62072

MSC:
62M10 Time series, auto-correlation, regression, etc. in statistics (GARCH)
62G08 Nonparametric regression and quantile regression
62G32 Statistics of extreme values; tail inference
62P12 Applications of statistics to environmental and related topics

Keywords:
regression; time series analysis; extreme value theory; generalized Pareto distribution; systematically missing information

Software:
ismev; R; Gurobi

Full Text: DOI

References:

[19] C. Fröhlich, Solar irradiance variability since 1978: Revision of the PMOD composite during solar cycle


275–284.

· Zbl 0850.62538


· Zbl 0910.62001


· Zbl 1063.62059


· Zbl 1150.62371

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