Package ‘mgpd’

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Type Package

Title mgpd: Functions for multivariate generalized Pareto distribution (MGPD of Type II)

Version 1.99

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Depends R (>= 2.10.1), evd, numDeriv, corpcor, fields

Description Extends distribution and density functions to parametric multivariate generalized Pareto distributions (MGPD of Type II), and provides fitting functions which calculate maximum likelihood estimates for bivariate and trivariate models. (Help is under progress)

License GPL-3

Repository CRAN

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NeedsCompilation no

R topics documented:

mgpd-package .................................................................  2
WindData .................................................................  2

Index 4
**mgpd-package**

*mgpd: Functions for multivariate generalized Pareto distribution (MGPD of Type II)*

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**Description**

Extends distribution and density functions to parametric multivariate generalized Pareto distributions (MGPD of Type II), and provides fitting functions which calculate maximum likelihood estimates for bivariate and trivariate models.

**Details**

- **Package**: mgpd
- **Type**: Package
- **Version**: 2.0
- **Date**: 2012-03-07
- **License**: GPL-3

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**WindData**

*German Wind Speed Data*

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**Description**

Daily maxima of wind speed in m/sec at 5 locations of Northern-Germany.

**Usage**

data(WindData)
WindData

Format

A data frame with 17926 observations on the following 6 variables.

date  date of observations
Hamburg  a numeric vector of wind speed (m/s)
Hanover  a numeric vector of wind speed (m/s)
Bremerhaven  a numeric vector of wind speed (m/s)
Fehmarn  a numeric vector of wind speed (m/s)
Schleswig  a numeric vector of wind speed (m/s)

Examples

data(WindData)
str(WindData)
Index

∗Topic datasets
  WindData, 2
∗Topic dbgpd, dtgpd
  mgpd-package, 2

mgpd (mgpd-package), 2
mgpd-package, 2

WindData, 2