Long-range clustering of extremes

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Abstract:
In this talk, we illustrate the long-range clustering of extremes, a phenomenon of different nature of extensively investigated (local) extremal clustering, by going through a couple variations of the so-called Karlin model. In short, the clustering of extremes for these models are not locally bounded, and in the framework of random sup-measures they also exhibit certain invariance properties. Based on joint works with Olivier Durieu.

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Keywords:
Limit theorem; long-range dependence; extremes

1. Introduction:

2. Methodology:
Applied probability

3. Result:

4. Discussion and Conclusion:

References:
1. A family of random sup-measures with long-range dependence. Olivier Durieu and Yizao Wang, Electronic Journal of Probability, 23(107), 1-24, 2018
2. Phase transition for extremes of a stochastic model with long-range dependence and multiplicative chaos. Olivier Durieu and Yizao Wang (2020), preprint

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