

**Statistica Sinica Preprint No: SS-2016-0336.R4**

<b>Title</b>	Maximum Penalized Likelihood Estimation For The Endpoint And Exponent Of A Distribution
<b>Manuscript ID</b>	SS-2016-0336.R4
<b>URL</b>	<a href="http://www.stat.sinica.edu.tw/statistica/">http://www.stat.sinica.edu.tw/statistica/</a>
<b>DOI</b>	10.5705/ss.202016.0336
<b>Complete List of Authors</b>	Fang Wang Liang Peng Yongcheng Qi and Meiping Xu
<b>Corresponding Author</b>	Yongcheng Qi
<b>E-mail</b>	yqi@d.umn.edu
Notice: Accepted version subject to English editing.	















































































---

## REFERENCES

- Athreya, K.B. and J.I. Fukuchi (1997). Confidence intervals for endpoints of a c.d.f. via bootstrap. *J. Statist. Plann. Inference* 58, pp. 299–320.
- Balakrishnan, N. and A.C. Cohen (1991). *Order Statistics and Inference: Estimation Methods*. Academic Press.
- Beirlant, J., M.I. Fraga Alves and M.I. Gomes (2016). Tail fitting for truncated and non-truncated Pareto-type distributions. *Extremes* 19, pp. 429–462.
- Coles, S.G. and M.J. Dixon (1999). Likelihood-Based Inference for Extreme Value Models. *Extremes* 2, pp. 5–23.
- De Haan, L. and A. Ferreira (2006). *Extreme Value Theory: An Introduction*. Springer.
- Dekkers, A.L.M, J.H.J. Einmahl and L. de Haan (1989). A moment estimator for the index of an extreme-value distribution. *Ann. Statist.* 17, pp. 1833 - 1855.
- Drees, H., A. Ferreira and L. de Haan (2004). On maximum likelihood estimation of the extreme value index. *Ann. Appl. Probab.* 14, pp. 1179–1201.
- Einmahl, J. and J. Magnus (2008). Records in athletics through extreme-value theory. *J. Amer. Statist. Assoc.* 103, pp. 1382–1391.
- Einmahl, J. and S. Smeets (2011). Ultimate 100-m world records through extreme-value theory. *Stat. Neerl.* 65, pp. 32–42.
- Falk, M. (1995). Some best parameter estimates for distributions with finite endpoint. *Statistics* 27, pp. 115–125.





