Subject: Generalized Extreme Value Distribution?
Posted by Mark Shephard on Wed, 03 Mar 2010 19:59:59 GMT
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Hi all,

I was wondering if anyone has a routine(s) or function(s) for the generalized extreme value distribution (family of Gumbel, Fréchet and Weibull distributions) also known in some fields as Fisher–Tippett distribution. I noticed that MATLAB has built in statisical packages (i.e. gevcdf), however, in seaching though the IDL help I cannot find any built-in routines. If anyone has built some routines for the generalized extreme value distribution in IDL that they would like to share that would be great!

Thanks,
Mark