



# Erratum to: Estimation and uncertainty quantification for extreme quantile regions

Boris Beranger<sup>1</sup> · Simone A. Padoan<sup>2</sup> · Scott A. Sisson<sup>1</sup>

Published online: 17 March 2021  
© Springer Science+Business Media, LLC, part of Springer Nature 2021

## 1 Section 2.2

- Page 6, line 26: Equation (2.9) should be

$$t(1 - F(tU_1(x_1), tU_2(x_2))) \xrightarrow{t \rightarrow \infty} -\log G_*(\mathbf{x}).$$

- Page 7, line 5: Equation (2.10) should be

$$tU_1(t)U_2(t)f(tU_1(x_1), tU_2(x_2)) \xrightarrow{t \rightarrow \infty} (\gamma_1\gamma_2)^{-1}x_1^{1-\gamma_1}x_2^{1-\gamma_2}g(\mathbf{x}) =: q(\mathbf{x}).$$

## 2 Section 3.1

- Page 8, line 10 & 11: “The threshold may then be defined as  $T = X_{n-k,n}$  for large  $k$  such that  $1 - F_n(X_{n-k,n}) = k/n$  is close to zero, for instance  $k/n = 0.10, 0.05, 0.01$ .”
- Page 8, line 21: The derivative should be with respect to  $y$ , i.e.  $\frac{\partial}{\partial y} G^{k/n}(y; \boldsymbol{\theta})|_{y=y_i}$

---

The online version of the original article can be found at  
<https://doi.org/10.1007/s10687-019-00364-0>.

✉ Boris Beranger  
B.Beranger@unsw.edu.au; Scott.Sisson@unsw.edu.au

Simone A. Padoan  
Simone.Padoan@unibocconi.it

<sup>1</sup> School of Mathematics and Statistics, University of New South Wales, Sydney, Australia

<sup>2</sup> Department of Decisions Sciences, Bocconi University, Milan, Italy

### 3 Section 3.2

- Page 12, Algorithm 1: The acceptance rules should be  $\pi_1 > U_1$ ,  $\pi_2 > U_2$  and  $\pi_3 > U_3$ .

### References

- Cooley, D., Thibaud, E., Castillo, F., Wehner, M.F.: A nonparametric method for producing isolines of bivariate exceedance probabilities. *Extremes* **22**(3), 373–390 (2019)
- Falk, M., Padoan, S.A., Wishechel, F.: Generalized pareto copulas: A key to multivariate extremes. *J. Multivar. Anal.* **174**, 104538 (2019)
- Vettori, S., Huser, R., Genton, M.G.: Bayesian modeling of air pollution extremes using nested multivariate max-stable processes. *Biometrics* **75**(3), 831–841 (2019)

**Publisher's note** Springer Nature remains neutral with regard to jurisdictional claims in published maps and institutional affiliations.