CONCLUSIONS

- The case of extreme values is completely different from the case of mean values and requires especial statistical tools. Fail to recognize this feature leads to fatal errors
- In the case of independence, the limit distributions belong to the Von Mises family (Weibull, Gumbel and Fréchet). Some of them can be excluded from physical or engineering considerations.
- 3. In the dependence case any limit distribution is possible, but for weak dependence, the same distributions arise.
- The case of exceedances over a certain threshold can be dealt with the generalized Pareto distribution, which permits using more information than the maxima and minima.
- Engineering practice is full of examples in which extreme value distributions must be used.