On asymptotic constants in the theory of Gaussian processes

Benjamin Yakir
Department of Statistics
The Hebrew University of Jerusalem

Abstract

This work gives a new representation of Pickands' constants, which arise in the study of extremes for a variety of Gaussian processes.
Using this representation, we resolve the long-standing problem of devising a reliable algorithm for estimating these constants.
A detailed error analysis illustrates the strength of our approach.

(Joint with Ton Dieker, Georgia Institute of Technology)