

# Quantile prediction of a random field extending the gaussian setting

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- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression
- 4 Extreme quantiles approximation
  - Methodology
  - Estimation
- 5 Perspectives
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 Simulation study

- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression
- 4 Extreme quantiles approximation
  - Methodology
  - Estimation
- 5 Perspectives
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 Simulation study

# Introduction

- Conditional quantiles of a random field may be useful (Probability of Improvement, confidence bounds for kriging prediction).
- Quite simple in the gaussian case.
- What about elliptical random fields?

- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression
- 4 Extreme quantiles approximation
  - Methodology
  - Estimation
- 5 Perspectives
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 Simulation study

# Elliptical distributions

## Definition ([Cambanis et al., 1981])

Let  $X$  be a random vector of dimension  $d$ .  $X$  is said elliptical iff there exists a unique  $\mu \in \mathbb{R}^d$ , a positive definite matrix  $\Sigma \in \mathbb{R}^{d \times d}$ , and a non-negative random variable  $R$  such that :

$$X \stackrel{d}{=} \mu + R\Lambda U^{(d)}$$

with  $\Lambda\Lambda^T = \Sigma$ ,  $U^{(d)}$  is a uniform distribution on the unit sphere of dimension  $d$ , independant of  $R$ . Furthermore,  $X$  is consistent if  $R \stackrel{d}{=} \sqrt{\chi_d^2} \xi$ , where  $\xi$  is a non-negative random variable independant of  $\chi_d^2$  and  $d$ . [Kano, 1994]

# Elliptical distributions

## Theorem (Elliptical density)

If  $X \sim \mathcal{E}_d(\mu, \Sigma, R)$ , then :

$$f_X(x) = \frac{c_d}{|\det(\Sigma)|^{\frac{1}{2}}} g_d((x - \mu)\Sigma^{-1}(x - \mu))$$

where  $c_d g_d(t) = \frac{\Gamma(\frac{d}{2})}{2\pi^{\frac{d}{2}}} \sqrt{t}^{-(d-1)} f_R(\sqrt{t})$ , and  $f_R(t)$  is the p.d.f of  $R$ .

- $g_d$  is called the generator of  $X$ .

# Examples

Distribution	Constant $c_d$	Generator $g_d(t)$	$\xi$
Gaussian	$\frac{1}{(2\pi)^{\frac{d}{2}}}$	$\exp(-\frac{t}{2})$	1
Student, $\nu > 0$	$\frac{\Gamma(\frac{d+\nu}{2})}{\Gamma(\frac{\nu}{2})} \frac{1}{(\nu\pi)^{\frac{d}{2}}}$	$(1 + \frac{t}{\nu})^{-\frac{d+\nu}{2}}$	$\frac{\nu}{\sqrt{\chi_\nu^2}}$
Gaussian Mixture	$\frac{1}{(2\pi)^{\frac{d}{2}}}$	$\sum_{k=1}^n \pi_k \theta_k^{-d} \exp\left(-\frac{1}{2\theta_k^2} t\right)$	$\sum_{k=1}^n \pi_k \delta_{\theta_k}$
Slash, $a > 0$	$\frac{2^{\frac{a}{2}-1} a \Gamma(\frac{d+a}{2})}{\pi^{\frac{d}{2}}}$	$\frac{\chi_{d+a}^2(t)}{t^{\frac{d+a}{2}}}$	Pareto(1, $a$ )



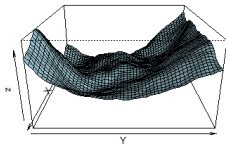
# Elliptical random fields

## Definition

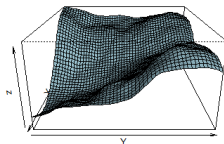
A random field  $\{X(t)\}_{t \in T}$  is  $\xi$ -elliptical if for all  $N \in \mathbb{N}$  and all  $t_1, \dots, t_N \in T$ , the vector  $(X(t_1), \dots, X(t_N))$  is  $(\xi, N)$ -elliptical.

# Elliptical random fields

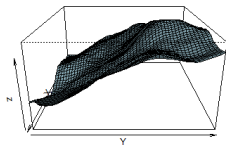
Gaussian random field



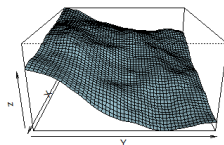
Contaminated Gaussian random field



Student random field



Slash random field





- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression**
- 4 Extreme quantiles approximation
  - Methodology
  - Estimation
- 5 Perspectives
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 Simulation study

# Quantile Regression [Koenker and Bassett, 1978]

A first idea is to use Quantile Regression :

$$q_{\alpha}^{QR}(Y|X = x) = \beta^{*\top} X + \beta_0^*,$$

where

$$(\beta^*, \beta_0^*) = \arg \min_{\beta \in \mathbb{R}^N, \beta_0 \in \mathbb{R}} \mathbb{E} [\mathcal{S}_{\alpha} (Y - \beta^{\top} X - \beta_0)]$$

and

$$\mathcal{S}_{\alpha}(s) = (\alpha - 1)s + \max \{s, 0\}.$$

# Quantile Regression [Koenker and Bassett, 1978]

Theorem ([Maume-Deschamps et al., 2017a])

The quantile regression vector  $(\beta^*, \beta_0^*)$  of  $Y|X = x$ , satisfying the previous problem, is given by

$$\beta^* = \Sigma_X^{-1} \Sigma_{XY}, \quad \beta_0^* = \mu_Y - \Sigma_{YX} \Sigma_X^{-1} \mu_X + \sigma_{Y|X} \Phi_R^{-1}(\alpha).$$

The quantile regression predictor with level  $\alpha \in [0, 1]$  is given by

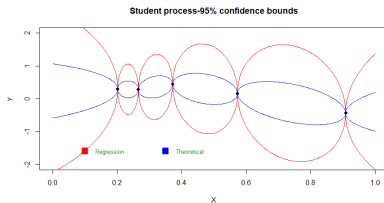
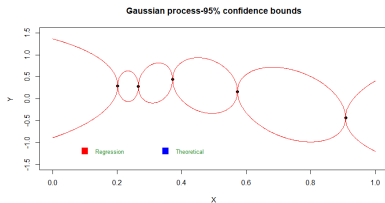
$$q_\alpha^{QR}(Y|X = x) = \mu_{Y|x} + \sigma_{Y|x} \Phi_R^{-1}(\alpha).$$

Furthermore, the distribution of  $q_\alpha^{QR}(Y|X)$  is

$$q_\alpha^{QR}(Y|X) \sim \mathcal{E}_1\{\mu_Y + \sigma_{Y|X} \Phi_R^{-1}(\alpha), \Sigma_{YX} \Sigma_X^{-1} \Sigma_{XY}, \xi\}.$$

# Comments

- Inefficient linear model.
- $\Phi_R^{-1}(\alpha)$  instead of  $\Phi_{R^*}^{-1}(\alpha)$ .



- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression
- 4 Extreme quantiles approximation**
  - Methodology
  - Estimation
- 5 Perspectives
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 Simulation study



## Some asymptotic relationships

Theorem ([Maume-Deschamps et al., 2017a])

*Under some assumptions, there exist  $0 < \ell < +\infty$  and  $\eta \in \mathbb{R}$  such that :*

$$\left[ \Phi_R^{-1} \left( 1 - \frac{1}{\frac{\ell}{1-\alpha} + 2(1-\ell)} \right) \right]^{\frac{1}{\eta}} \underset{\alpha \rightarrow 1}{\sim} \Phi_{R^*}^{-1}(\alpha)$$

We thus define the following approximation for  $q_\alpha(Y|X = x)$  :

$$q_\alpha^E(Y|X = x) = \mu_{Y|X} + \sigma_{Y|X} \left[ \Phi_R^{-1} \left( 1 - \frac{1}{\frac{\ell}{1-\alpha} + 2(1-\ell)} \right) \right]^{\frac{1}{\eta}}$$

# Examples

## Proposition ([Maume-Deschamps et al., 2017a])

*The Gaussian, Student, Gaussian Mixture, and Slash distributions satisfy the previous assumptions, with coefficients  $\eta$  and  $\ell$  given in the table below.*

Distribution	$\eta$	$\ell$
Gaussian	1	1
Student, $\nu > 0$	$\frac{N}{\nu} + 1$	$\frac{\Gamma(\frac{\nu+N+1}{2})\Gamma(\frac{\nu}{2})}{\Gamma(\frac{\nu+N}{2})\Gamma(\frac{\nu+1}{2})} \left(1 + \frac{q_1}{\nu}\right)^{\frac{N+\nu}{2}} \frac{\nu^{\frac{N}{2}+1}}{\nu+N}$
Gaussian Mixture	1	$\frac{\min(\theta_1^{-1}, \dots, \theta_n^{-1})^N \exp\left(-\frac{\min(\theta_1^{-1}, \dots, \theta_n^{-1})^2}{2} q_1\right)}{\sum_{k=1}^n \pi_k \theta_k^{-N} \exp\left(-\frac{1}{2\theta_k^2} q_1\right)}$
Slash, $a > 0$	$\frac{N}{a} + 1$	$\frac{\Gamma\left(\frac{N+1+a}{2}\right) q_1^{\frac{N+a}{2}}}{\Gamma\left(\frac{N+a}{2}\right) (N+a) \chi_{N+a}^2(q_1) 2^{\frac{a}{2}-1} \Gamma\left(\frac{1+a}{2}\right)}$

## Estimation ([Usseglio-Carleve, 2017])

- Let  $(X_1, Y_1), \dots, (X_n, Y_n)$  be a random sample independent and identically distributed from an  $(\xi, N + 1)$ -elliptical vector with  $(\mu, \Sigma)$  known.

### Assumption

We assume that there exist a function  $A$  such that  $A(t) \rightarrow 0$  as  $t \rightarrow +\infty$ , and

$$\lim_{t \rightarrow +\infty} \frac{\frac{\Phi_R^{-1}\left(1 - \frac{1}{\omega t}\right)}{\Phi_R^{-1}\left(1 - \frac{1}{t}\right)} - \omega^\gamma}{A(t)} = \omega^\gamma \frac{\omega^\rho - 1}{\rho}$$

where  $\gamma > 0$  and  $\rho \leq 0$ .

# Parameters estimation

## Proposition

*Under the previous assumption, parameters  $\eta$  and  $\ell$  exist, and are expressed :*

$$\begin{cases} \eta = 1 + \gamma N \\ \ell = \frac{\Gamma\left(\frac{N+\gamma^{-1}+1}{2}\right)}{\Gamma\left(\frac{\gamma^{-1}+1}{2}\right)} \frac{\gamma^{-1} \pi^{-\frac{N}{2}}}{(N+\gamma^{-1}) c_{N\gamma N}(m(x))}. \end{cases}$$

where  $m(x) = (x - \mu_X)^T \Sigma_X^{-1} (x - \mu_X)$ .

# Parameters estimation

## Definition

We define the two following estimators :

$$\left\{ \begin{array}{l} \hat{\eta}_{k_n} = N\hat{\gamma}_{k_n} + 1 \\ \hat{\ell}_{k_n, h_n} = \frac{\Gamma\left(\frac{N+\hat{\gamma}_{k_n}^{-1}+1}{2}\right)}{\Gamma\left(\frac{\hat{\gamma}_{k_n}^{-1}+1}{2}\right)} \frac{\hat{\gamma}_{k_n}^{-1} \pi^{-\frac{N}{2}}}{(N+\hat{\gamma}_{k_n}^{-1})^{\frac{m(x)-\frac{N}{2}}{\pi \frac{N}{2} n h_n}} \Gamma\left(\frac{N}{2}\right) \sum_{i=1}^n K\left(\frac{m(x)-(X_i-\mu_X)^T \Sigma_X^{-1} (X_i-\mu_X)}{h_n}\right)} \end{array} \right.$$

where  $\hat{\gamma}_{k_n} = \frac{1}{k_n} \sum_{i=1}^{k_n} \ln\left(\frac{W_{[i]}}{W_{[k_n+1]}}\right)$ ,  $k_n = o(n)$ ,  $h_n = o(1)$ ,  $k_n \rightarrow +\infty$ ,  $nh_n \rightarrow +\infty$  as  $n \rightarrow +\infty$  and  $W$  is the first (or indifferently any) component of the vector  $\Lambda_X^{-1}(X - \mu_X)$ .

# Parameters estimation

## Proposition

Under our assumption, and if  $\sqrt{k_n}A\left(\frac{n}{k_n}\right) \rightarrow 0$  as  $n \rightarrow +\infty$ , then the following asymptotic relationships hold :

- If  $nh_n/k_n \xrightarrow{n \rightarrow +\infty} 0$ , then

$$\sqrt{nh_n} \begin{pmatrix} \hat{\ell}_{k_n, h_n} - \ell \\ \hat{\eta}_{k_n} - \eta \end{pmatrix} \underset{n \rightarrow +\infty}{\sim} \mathcal{N} \left( \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} V_2 & 0 \\ 0 & 0 \end{pmatrix} \right)$$

where  $V_2 =$

$$\frac{\Gamma\left(\frac{N}{2}\right)}{m(x)^{\frac{N}{2}-1}\pi^{\frac{N}{2}}} c_N g_N(m(x)) \int K(u)^2 du \left[ \frac{\Gamma\left(\frac{N+\gamma^{-1}+1}{2}\right)}{\Gamma\left(\frac{\gamma^{-1}+1}{2}\right)} \frac{(N+\gamma^{-1})^{-1} \gamma^{-1} \pi^{-\frac{N}{2}}}{c_N^2 g_N(m(x))^2} \right]^2$$

# Parameters estimation

## Proposition

Under our assumption, and if  $\sqrt{k_n}A\left(\frac{n}{k_n}\right) \rightarrow 0$  as  $n \rightarrow +\infty$ , then the following asymptotic relationships hold :

- If  $nh_n/k_n \xrightarrow{n \rightarrow +\infty} +\infty$ , then

$$\sqrt{k_n} \begin{pmatrix} \hat{\ell}_{k_n, h_n} - \ell \\ \hat{\eta}_{k_n} - \eta \end{pmatrix} \underset{n \rightarrow +\infty}{\sim} \mathcal{N} \left( \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} V_1 & -N\gamma\sqrt{V_1} \\ -N\gamma\sqrt{V_1} & N^2\gamma^2 \end{pmatrix} \right)$$

where  $V_1 =$

$$\frac{\pi^{-N\gamma^2}}{c_N^2 g_N(m(x))^2} \frac{\Gamma\left(\frac{N+\gamma^{-1}+1}{2}\right)^2}{\Gamma\left(\frac{\gamma^{-1}+1}{2}\right)^2} \left[ \frac{\Psi\left(\frac{\gamma^{-1}+1}{2}\right) - \Psi\left(\frac{N+\gamma^{-1}+1}{2}\right)}{2\gamma^2(N\gamma+1)} - \frac{N}{(N\gamma+1)^2} \right]^2$$

# Parameters estimation

## Proposition

*Under our assumption, and if  $\sqrt{k_n}A\left(\frac{n}{k_n}\right) \rightarrow 0$  as  $n \rightarrow +\infty$ , then the following asymptotic relationships hold :*

- *If  $nh_n/k_n \xrightarrow{n \rightarrow +\infty} c \in \mathbb{R}_+^*$ , then*

$$\sqrt{k_n} \begin{pmatrix} \hat{\ell}_{k_n, h_n} - \ell \\ \hat{\eta}_{k_n} - \eta \end{pmatrix} \underset{n \rightarrow +\infty}{\sim} \mathcal{N} \left( \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \begin{pmatrix} V_1 + \frac{1}{c}V_2 & -N\gamma\sqrt{V_1} \\ -N\gamma\sqrt{V_1} & N^2\gamma^2 \end{pmatrix} \right)$$



# Quantile estimation

We consider  $(\alpha_n)_n$  such that  $\alpha_n \rightarrow 1$  as  $n \rightarrow +\infty$ , and distinguish two cases :

- Intermediate quantiles, i.e we suppose  $n(1 - \alpha_n) \rightarrow +\infty$ . It entails that the estimation of the  $\alpha_n$ -quantile leads to an interpolation of sample results.
- High quantiles. We suppose  $n(1 - \alpha_n) \rightarrow 0$ , i.e we need to extrapolate sample results to areas where no data are observed.

# Quantile estimation

## Definition

We define the two following estimators, respectively for intermediate and high quantiles :

$$\left\{ \begin{array}{l} \hat{q}_{\alpha_n}^E(Y|X=x) = \mu_{Y|X} + \sigma_{Y|X} \left( W_{[\tilde{k}_n+1]} \right)^{\frac{1}{\hat{\eta}_{k_n}}} \\ \hat{\hat{q}}_{\alpha_n}^E(Y|X=x) = \mu_{Y|X} + \sigma_{Y|X} \left[ W_{[k_n+1]} \left( \frac{k_n}{n} \left( 2 + \hat{\ell}_{k_n, h_n} \left( \frac{1}{1-\alpha_n} - 2 \right) \right) \right)^{\hat{\gamma}_{k_n}} \right]^{\frac{1}{\hat{\eta}_{k_n}}} \end{array} \right. ,$$

where  $\tilde{k}_n = \frac{n}{2 + \hat{\ell}_{k_n, h_n} \left( \frac{1}{1-\alpha_n} - 2 \right)}$  and  $W$  is the first (or indifferently any) component of the vector  $\Lambda_X^{-1}(X - \mu_X)$ .

# Quantile estimation

## Theorem

Consider that our assumption holds and assume that :

- $k_n = o(nh_n)$  and  $\sqrt{k_n}A\left(\frac{n}{k_n}\right) \rightarrow 0$  as  $n \rightarrow +\infty$ .
- $n(1 - \alpha_n) \rightarrow +\infty$ ,  $\ln(1 - \alpha_n) = o(\sqrt{k_n})$  and  $\frac{\sqrt{k_n}}{\ln(1 - \alpha_n)} = o\left(\sqrt{n(1 - \alpha_n)}\right)$  as  $n \rightarrow +\infty$ .

Then

$$\frac{\sqrt{k_n}}{\ln(1 - \alpha_n)} \left( \frac{\hat{q}_{\alpha_n}^E(Y|X=x)}{q_{\alpha_n}^E(Y|X=x)} - 1 \right) \underset{n \rightarrow +\infty}{\sim} \mathcal{N}\left(0, \frac{N^2 \gamma^4}{(\gamma N + 1)^4}\right).$$

Therefore :

$$\frac{\hat{q}_{\alpha_n}^E(Y|X=x)}{q_{\alpha_n}^E(Y|X=x)} \xrightarrow{\mathbb{P}} 1 \text{ as } n \rightarrow +\infty.$$

# Quantile estimation

## Theorem

We denote  $p_n = (2 + \ell((1 - \alpha_n)^{-1} - 2))^{-1}$ ,  $\tilde{p}_n = (2 + \hat{\ell}_{k_n, h_n}((1 - \alpha_n)^{-1} - 2))^{-1}$ .

Consider that our assumption holds and assume that :

- $k_n = o(nh_n)$  and  $\sqrt{k_n}A\left(\frac{n}{k_n}\right) \rightarrow 0$  as  $n \rightarrow +\infty$ .
- $n(1 - \alpha_n) \rightarrow 0$ ,  $\ln(n(1 - \alpha_n)) = o(\sqrt{k_n})$  and  $\frac{\ln(1 - \alpha_n)}{\ln\left(\frac{n}{k_n}(1 - \alpha_n)\right)} \rightarrow \theta \in [0, +\infty[$ .

Then

$$\frac{\sqrt{k_n}}{\ln\left(\frac{k_n}{n(1 - \alpha_n)}\right)} \left( \frac{\hat{q}_{\alpha_n}^E(Y|X=x)}{q_{\alpha_n}^E(Y|X=x)} - 1 \right) \underset{n \rightarrow +\infty}{\sim} \mathcal{N}\left(0, \left(\frac{\gamma}{\gamma N + 1} - \theta \frac{\gamma^2 N}{(\gamma N + 1)^2}\right)^2\right)$$

Therefore :

$$\frac{\hat{q}_{\alpha_n}^E(Y|X=x)}{q_{\alpha_n}^E(Y|X=x)} \xrightarrow{\mathbb{P}} 1 \text{ as } n \rightarrow +\infty.$$

- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression
- 4 Extreme quantiles approximation
  - Methodology
  - Estimation
- 5 Perspectives**
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 Simulation study

# $L_p$ -quantiles

## Definition ([Chen, 1996])

Let  $Z$  be a real random variable. The  $L_p$ -quantiles of  $Z$  with level  $\alpha \in ]0, 1[$  and  $p > 0$ , denoted  $q_{p,\alpha}(Z)$ , is solution of the minimization problem :

$$q_{p,\alpha}(Z) = \arg \min_{z \in \mathbb{R}} \mathbb{E} [(1 - \alpha)(z - Z)_+^p + \alpha(Z - z)_+^p]$$

where  $Z_+ = Z\mathbf{1}_{\{Z > 0\}}$ .

# $L_p$ -quantiles

- According to [Koenker and Bassett, 1978], the case  $p = 1$  leads to the quantile  $q_{1,\alpha}(Z) = F_Z^{-1}(\alpha)$ .
- The case  $p = 2$  is called expectile, which knows a growing interest : [Taylor, 2008], [Cai and Weng, 2016], [Maume-Deschamps et al., 2017b].
- Other cases are difficult to deal with : [Bernardi et al., 2017].

## Extreme $L_p$ -quantiles

Theorem ([Daouia et al., 2017])

*If a random variable  $Z$  fills our assumption, then*

$$\frac{q_{p,\alpha}(Z)}{q_\alpha(Z)} \underset{\alpha \rightarrow 1}{\sim} \left[ \frac{\gamma}{\beta(p, \gamma^{-1} - p + 1)} \right]^{-\gamma} = f_L(\gamma, p)$$

*where  $\beta$  is the beta function.*

Lemma

*Under our assumption, the conditional distribution  $Y|X = x$  is attracted to a maximum domain of Pareto-type distribution with tail index  $(\gamma^{-1} + N)^{-1}$ .*



# Conditional extreme $L_p$ -quantiles estimation

## Definition

Let  $(\alpha_n)_{n \in \mathbb{N}}$  be a sequence such that  $\alpha_n \rightarrow 1$  as  $n \rightarrow +\infty$ . We define :

$$\left\{ \begin{array}{l} \hat{q}_{p, \alpha_n}(Y|X=x) = \mu_{Y|X} + \sigma_{Y|X} (W_{[n\bar{p}n+1]})^{\frac{1}{\hat{\eta}_{k_n}}} f_L \left( (\hat{\gamma}_{k_n}^{-1} + N)^{-1}, p \right) \\ \hat{\hat{q}}_{p, \alpha_n}(Y|X=x) = \mu_{Y|X} + \sigma_{Y|X} \left[ W_{[k_n+1]} \left( \frac{k_n}{n} \left( 2 + \hat{\ell}_{k_n, h_n} \left( \frac{1}{1-\alpha_n} - 2 \right) \right) \right)^{\hat{\gamma}_{k_n}} \right]^{\frac{1}{\hat{\eta}_{k_n}}} \\ \quad \times f_L \left( (\hat{\gamma}_{k_n}^{-1} + N)^{-1}, p \right) \end{array} \right.$$

# Haezendonck-Goovaerts risk measures

## Definition ([Haezendonck and Goovaerts, 1982])

Let  $Z$  be a real random variable, and  $\varphi$  a non negative and convex function with  $\varphi(0) = 0$ ,  $\varphi(1) = 1$  and  $\varphi(+\infty) = +\infty$ . The Haezendonck-Goovaerts risk measure of  $Z$  with level  $\alpha \in ]0, 1[$  associated to  $\varphi$ , is given by the following :

$$H_\alpha(Z) = \inf_{z \in \mathbb{R}} \{z + H_\alpha(Z, z)\}$$

where  $H_\alpha(Z, z)$  is the unique solution  $h$  to the equation :

$$\mathbb{E} \left[ \varphi \left( \frac{(Z - z)_+}{h} \right) \right] = 1 - \alpha$$

$\varphi$  is called Young function.

# Extreme Haezendonck-Goovaerts risk measures

- The case  $\varphi(t) = t$  leads to the Tail Value-at-Risk  $\text{TVaR}_\alpha(Z)$ .

## Proposition ([Tang and Yang, 2012])

If  $Z$  fills our assumption, and taking a Young function  $\varphi(t) = t^p, p \geq 1$ , then the following relationship holds :

$$\frac{H_{p,\alpha}(Z)}{q_\alpha(Z)} \underset{\alpha \rightarrow 1}{\sim} \frac{\gamma^{-1} (\gamma^{-1} - p)^{p\gamma-1}}{p\gamma(p-1)} \beta(\gamma^{-1} - p, p)^\gamma = f_H(\gamma, p)$$

# Conditional extreme H-G risk measures estimation

## Definition

Let  $(\alpha_n)_{n \in \mathbb{N}}$  be a sequence such that  $\alpha_n \rightarrow 1$  as  $n \rightarrow +\infty$ . We define :

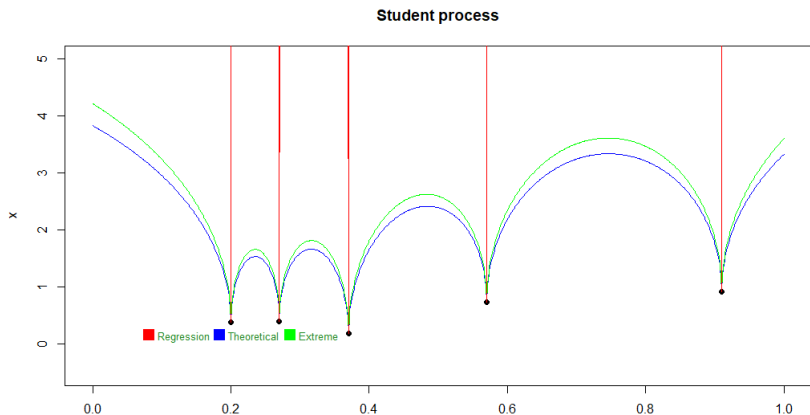
$$\left\{ \begin{array}{l} \hat{H}_{p, \alpha_n}(Y|X = x) = \mu_{Y|X} + \sqrt{\Sigma_{Y|X}} (W_{[n\bar{p}_{n+1}]})^{\frac{1}{\hat{\eta}_{k_n}}} f_H \left( (\hat{\gamma}_{k_n}^{-1} + N)^{-1}, p \right) \\ \hat{\hat{H}}_{p, \alpha_n}(Y|X = x) = \mu_{Y|X} + \sqrt{\Sigma_{Y|X}} \left[ W_{[k_n+1]} \left( \frac{k_n}{n} \left( 2 + \hat{\ell}_{k_n, h_n} \left( \frac{1}{1-\alpha_n} - 2 \right) \right) \right)^{\hat{\gamma}_{k_n}} \right]^{\frac{1}{\hat{\eta}_{k_n}}} \\ \quad \times f_H \left( (\hat{\gamma}_{k_n}^{-1} + N)^{-1}, p \right) \end{array} \right.$$

- 1 Introduction
- 2 Elliptical random fields
- 3 Quantile regression
- 4 Extreme quantiles approximation
  - Methodology
  - Estimation
- 5 Perspectives
  - $L_p$ -quantiles
  - Haezendonck-Goovaerts risk measures
- 6 **Simulation study**

## Simulation study

- We apply our estimators to a sample of a centered Student process with  $\nu = 1.5$  degrees of freedom, and compare with theoretical results.
- $\sigma(t) = e^{-|t|}$ .
- We take the sequences  $k_n = n^{0.6}$ ,  $h_n = n^{-0.15}$  and  $\alpha_n = 1 - n^{-1.1}$ .
- The chosen kernel  $K$  is the gaussian p.d.f.
- Theoretical result is  $q_\alpha(Y|X = x) = \sqrt{\frac{\nu+m(x)}{\nu+N}} \Phi_{\nu+N}^{-1}(\alpha)$

# Simulation study



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