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Weibull tail-distributions: A bibliography

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Weibull tail-distributions are defined through their distribution function by:

$$F(x) = 1 - \exp \left\{ -x^{1/\theta} \ell(x) \right\} \quad (1)$$

where ℓ is a slowly-varying function, see Table 1 for examples. There exist numerous estimators of $\theta > 0$. Berred [5] uses record values while most of estimators are based on the largest observations of the sample: Asimit *et al.* [1], Beirlant *et al.* [2, 3, 4], Broniatowski [6], Diebolt *et al.* [7, 8], Dierckx *et al.* [9], Gardes *et al.* [10, 11, 12, 13, 17], Girard [14] and Goegebeur *et al.* [15, 16].

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Distribution	θ
Gaussian $\mathcal{N}(\mu, \sigma^2)$	$1/2$
Gamma $\Gamma(\alpha, \lambda)$	1
Weibull $\mathcal{W}(\alpha, \lambda)$	$1/\alpha$

Table 1: Weibull tail-distributions