

Extreme Value Asymptotics under Strong Mixing Conditions

ALEXANDER SCHMITZ

Abstract

One main issue of change-point analysis in econometrics is to test whether the volatility is stable or if it changes in the observation period. This testing problem requires certain extreme value asymptotics for weighted test statistics of dependent random variables. In this talk I will present a Darling-Erdős type limit theorem for standardized tied-down partial sums of mixing random variables. Various examples of random sequences which are strongly mixing or even absolutely regular are presented, too.