

Interactive comment on “On accuracy of upper quantiles estimation” by I. Markiewicz et al.

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Received and published: 28 September 2010

We would like to thank Anonymous Referee #2 for his remarks.

We consulted the text with a native speaker and did our best to improve the quality of the text.

Here are the answers for the questions:

1. What does 'N=20(10)100' mean? Isn't it 'N=20,60,100'?

The notation 'N=20(10)100' comes from the fact that in our experiment we considered N varying from 20 to 100 every 10. Due to a large number of tables with the results, we reduced their size and shown calculations only for the selected sample sizes. For clarity we add:

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Page 4767 lines 10-11:

The results of the experiment are presented in Tables 3 and 4 for LN2 and LG distributions, respectively. For the sake of brevity, the selected sample sizes are shown in the tables, i.e., N equals 20, 60 and 100. In the asymptotic case, ...

2. (Table 7) 'H=LG'

Thank you for the observation. We change the notation “T=LN2, H=LN2” in the 1st row and 1st column into “T=LN2, H=LG”.

3. (Table 7) How did you compute reliability of MLM?

Precisely, the reliability of MLM is presented in Tables 6 and 9. The reliability of MLM is the ratio (expressed in %) of the number of simulations when the algorithm used to maximize the log-likelihood function of the GEV distribution does converge to the number of all simulations, i.e., 20,000 simulations.

Interactive comment on Hydrol. Earth Syst. Sci. Discuss., 7, 4761, 2010.