

Interactive comment on “Multivariate design via Copulas” by G. Salvadori et al.

G. Salvadori et al.

gianfausto.salvadori@unisalento.it

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The Authors thank Dr. Vandenberghe for his comments.

1. We definitely agree with the remark “The issue of selecting one multivariate design event out of a collection of events which all share the same return period is in fact a challenging one and should clearly be inspired by the application.” This point is fundamental, and will be stressed in the revised version of the paper.
2. The following remark/suggestion is also important: “Besides selecting just one multivariate design event, the methodology also allows for a more “ensemble” based approach of design by selecting several events with the same return period. In this way, it would be possible to assess to some extent the uncertainty of

C4063

a specific design. It would be interesting to see a little discussion on this issue in the paper as well.”

This interesting point has been discussed both during the S.T.A.H.Y. Short Course “Copula Function: Theory and Practice” held last July and the “Water Session” at the 58th World Statistics Congress of the International Statistical Institute held last August. The issue is not a simple one, and in the revised version of the paper we shall discuss it in details, as well as the related remarks/suggestions received.

3. In the revised version of the manuscript we will change the Conclusions underlying/clarifying what the Authors did in the paper, and possible further developments.

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