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master s thesis from the year 2017 in the subject mathematics stochastics grade 1 3 technical university of darmstadt language english abstract this thesis deals with the development of an alpha quantile estimate based on a surrogate model with the use of artificial neural networks using artificial neural networks as an estimate is considered a nonparametric approach the estimation of a specific quantile of a data population is a widely used statistical task and a comprehensive way to discover the true relationship among variables it can be classified as nonparametric regression where it is one of the standard tasks the most common selected levels for estimation are the first second and third quartile 25 50 and 75 percent the quantile level is given by alpha a 25 percent quantile for example has 25 percent of the data distribution below the named quantile and 75 percent of the data distribution above it sometimes the tail regions of a population characteristic are of interest rather than the core of the distribution quantile estimation is applied in many different contexts financial economics survival analysis and environmental modelling are only a few of them

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