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Genady Grabarnik. *Theory & Practice of Threshold Modeling.*

Extreme Value Distributions (EVDs) are often difficult to model because of their slow convergence. Peaks Over Threshold (POT) modeling is one method used to tackle the objective of fitting an EVD. In this discussion, we cover the importance of EVDs and describe our experience fitting datasets using this method. A number of different Python libraries were compared in the investigation and we provide the comparison results here. In the final section of this discussion we compare the threshold modeling method in R and Python and recommend the best performing libraries based on the results. (Received August 31, 2021)