

In this thesis, various construction methods for simultaneous confidence intervals for quantiles are explained. Among nonparametric approaches, a special emphasis is dedicated to a recent method based on a multinomial distribution for calculating the overall confidence level of confidence intervals for all quantiles of interest using an efficient recursive algorithm, which is also described. Furthermore, a method based on Kolmogorov-Smirnov statistic or an asymptotic method using empirical distribution function and order statistics for quantile estimate are presented. A special parametric method for several quantiles of a normally distributed population is introduced along with a few of its modifications. Subsequently, a simulation is run to test the real coverage of the described theoretical methods.