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Publikationer

Conditional tail moment and reinsurance premium estimation under random right censoring

Goegebeur, Y., Guillou, A. & Qin, J., 9. okt. 2023, (E-pub ahead of print) I: Test.

A Weissman-type estimator of the conditional marginal expected shortfall

Goegebeur, Y., Guillou, A., Ho, N. K. L. & Qin, J., jul. 2023, I: Econometrics and Statistics. 27, s. 173-196

Robust estimation of the conditional stable tail dependence function

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Nonparametric estimation of conditional marginal excess moments

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