Personal data

Yuri Goegebeur
Department of Mathematics and Computer Science (IMADA)
Statistics
Postal address:
Campusvej 55
5230
Odense M
Denmark
Email: yuri.goegebeur@imada.sdu.dk
Fax: 65503345
Phone: 65504476
Web address: https://imada.sdu.dk/~yuri/yuri.goegebeur.htm

Research outputs

Extreme value estimation of the conditional risk premium in reinsurance
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Robust nonparametric estimation of the conditional tail dependence coefficient
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