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By Marat Ibragimov;Rustam Ibragimov;Johan Walden

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of heavy-tailed distributions, using a robust estimator, namely the harmonic moment estimator. Extensive sim- The simplest heavy-tailed distribution is the Pareto
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Summary. Rustam Ibragimov joined the Imperial College Business School as a Professor of Finance and Econometrics in 2012. Professor Ibragimov received his Ph.D. in
http://www.imperial.ac.uk/people/i.rustam

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we study the effects of the robustness of results on heavy-tailed distributions in economics, 2009a, Appendix A in Ibragimov and Walden
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or with a mixture of two or more distributions. Robust usually deal with heavy tailed distributions It is the parameter that controls how heavy
http://en.wikipedia.org/wiki/Robust_statistics

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