Heavy-Tailed Distributions And Robustness In Economics And Finance (Lecture Notes In Statistics) By Marat Ibragimov;Rustam Ibragimov;Johan Walden

By Marat Ibragimov;Rustam Ibragimov;Johan Walden

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On Robustness Properties of Support Vector Machines for Heavy-Tailed Distributions Some results on consistency and robustness of support vector machines
http://citeseerx.ist.psu.edu/viewdoc/summary?doi=10.1.1.187.1387

robust inference for the mean in the presence of serial correlation and heavy-tailed distributions
http://journals.cambridge.org/abstract_S026646660218501X

Robust Microarray Analysis with mixtures of Gaussians and heavy-tailed student's t distributions
http://bayesian.org/node/2880

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Fulltext. There is no available fulltext. Please contact the lab or the authors.
http://infoscience.epfl.ch/record/182164

Different from previous work that measured robustness its own distribution, heavy-tailed data put great stress on the estimator, in
https://www.scribd.com/doc/273292619/Measuring-Robustness-on-Generalized-Gaussian-Distribution

This book focuses on general frameworks for modeling heavy-tailed distributions in economics, finance, econometrics, statistics, risk management and insurance.
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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
http://www.hrpub.org/download/20140305/MS8-13401726.pdf

Regularized Robust Estimation of Mean and Covariance Matrix Under Heavy-Tailed Distributions
http://ieeexplore.ieee.org/xpl/articleDetails.jsp?arnumber=7069228&filter%3DAND%28p_IS_Number%3A7105433%29

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Artem Prokhorov and Johan Walden) M. Ibragimov, R. Ibragimov & J. Walden, Heavy-tailedness and Robustness in Economics and Finance, Lecture Notes in Statistics,
https://workspace.imperial.ac.uk/mathfin/Public/Seminars%202013-2014/Ibragimov_October2013_Slides.pdf

we study the effects of the robustness of results on heavy-tailed distributions in economics, 2009a, Appendix A in Ibragimov and Walden
http://www.sciencedirect.com/science/article/pii/S0304407614000347

This book focuses on general frameworks for modeling heavy-tailed distributions in economics, finance, econometrics, statistics, risk management and insurance.
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In the present paper we will consider robust and asymptotically unbiased extreme for heavy-tailed distributions. A robust estimator for the tail index
http://www.sciencedirect.com/science/article/pii/S0167715214000212

A review on consistency and robustness properties of support vector machines for heavy-tailed distributions
http://link.springer.com/article/10.1007%2Fs11634-010-0067-2

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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

Bayesian analysis of robust Poisson geometric process model using heavy-tailed distributions. Wai-Yin Wan, , Jennifer So-Kuen Chan
http://www.sciencedirect.com/science/article/pii/S0167947310002562

Robust Bayesian Analysis of Heavy-tailed Stochastic Volatility Models using Scale Mixtures of Normal Distributions
http://www.ncbi.nlm.nih.gov/pmc/articles/PMC2923593/

Florence Forbes, Darren Wraith. A new family of multivariate heavy-tailed distributions with ticular t-distributions) is robust clustering.
https://hal.inria.fr/docs/00/82/34/51/PDF/4Hall-ForbesWraithStatComp.pdf

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http://bookzz.org/g/I.A.%20Ibragimov

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http://www.amazon.it/Outlier-Statistics-Observational-Heavy-Tailed-Distribution/dp/6130339003

the main advantage of the trimmed mean is robustness and higher efficiency for mixed distributions and heavy-tailed distribution
http://en.wikipedia.org/wiki/Truncated_mean
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