

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
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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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Artem Prokhorov and Johan Walden) M. Ibragimov, R. Ibragimov & J. Walden, Heavy-tailedness and Robustness in Economics and Finance, Lecture Notes in Statistics,
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<https://hal.inria.fr/docs/00/82/34/51/PDF/4Hall-ForbesWraithStatComp.pdf>

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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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In the present paper we will consider robust and asymptotically unbiased extreme for heavy-tailed distributions. A robust estimator for the tail index

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