Heavy Tailed Distributions in Economics

Guest Editor:

Prof. Dr. Dimitrios G. Konstantinides

Department Statistics and Actuarial—Financial Mathematics, University of the Aegean, GR 83200 Samos, Greece

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Message from the Guest Editor

The heavy tailed distributions are not the only source of economic instability, but they can be modelled and handled using mathematical tools only. This feature makes them a hot topic in insurance practice in general and especially in regulatory institutions. Its interaction with the dependence issues is a usual complication, which produce many fruitful considerations.

Key words

- renewal risk model
- asymptotic formulas
- ruin probability
- dependence modelling
- optimization procedures

Special Issue

Editor-in-Chief

Prof. Dr. Steven Haberman
Faculty of Actuarial Science and Insurance, Bayes Business School, City University of London, 106 Bunhill Row, London EC1Y 8TZ, UK

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