

论文

A SIMPLE ESTIMATOR FOR AN EXPONENTIALTAIL COEFFICIENT

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摘要 In this paper a simple estimator for an exponential tail coefficient in risk theory is constructed. The convergence rate in the weak sense for the estimator is obtained. Additionally, the limit distributions of the estimator are discussed in the paper.

关键词 [Exponential tail, regular variation, est](#)

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Key words [Exponential tail](#) [regular variation](#) [estimator](#)

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