

## Accepted Manuscript

A parametric alternative to the Hill estimator for heavy-tailed distributions

Joseph H.T. Kim, Joocheol Kim

PII: S0378-4266(14)00401-4

DOI: <http://dx.doi.org/10.1016/j.jbankfin.2014.12.020>

Reference: JBF 4631

To appear in: *Journal of Banking & Finance*

Received Date: 2 July 2014

Accepted Date: 23 December 2014



Please cite this article as: Kim, J.H.T., Kim, J., A parametric alternative to the Hill estimator for heavy-tailed distributions, *Journal of Banking & Finance* (2015), doi: <http://dx.doi.org/10.1016/j.jbankfin.2014.12.020>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

## Title

A parametric alternative to the Hill estimator for heavy-tailed distributions

## Authors

Joseph H.T. Kim is an associate professor in the Department of Applied Statistics at Yonsei University, South Korea. E-mail: jhtkim@yonsei.ac.kr

Joocheol Kim is an associate professor in the Department of Economics at Yonsei University, South Korea. Corresponding author, E-mail: Joocheol@yonsei.ac.kr

## Acknowledgement

Joseph Kim is grateful for the support of the National Research Foundation of Korea (NRF-~~2012R1A1A1A10439~~).

Joocheol Kim is grateful for the support of the National Research Foundation of Korea (NRF-~~2014S1A5A2A0101100~~).

Download English Version:

<https://daneshyari.com/en/article/5088654>

Download Persian Version:

<https://daneshyari.com/article/5088654>

[Daneshyari.com](https://daneshyari.com)