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Modelling international trade data with the Tweedie distribution for anti-fraud and policy support

Lucio Barabesi, Andrea Cerasa, Domenico Perrotta, Andrea Cerioli

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**Highlights**

- We adapt the Tweedie distribution for modelling economic transactions.
- We address statistical and computational issues in parameter estimation.
- We develop an efficient exact algorithm for random variate generation.
- We empirically show the potential of the Tweedie model for anti-fraud analysis.

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