

سمینار هفتگی گروه آمار

On detecting outliers in the Pareto distribution

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ABSTRACT

In this paper, we introduce two new statistics for detecting outliers in the Pareto distribution. These new statistics are the extension of the statistics for detecting outliers in exponential and gamma distributions. In fact, we compare the power of our test statistics with the other statistics and select the best test statistic for detecting outliers in the Pareto distribution. Finally, numerical examples of different insurance claims are used to see the performance of the test.