



統計科學研究所

INSTITUTE OF  
STATISTICAL SCIENCE



統計所學術演講



中研院統計所

## 學 術 演 講

講 題：New Distortion Risk Measures and Their Estimation

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時 間：2023年5月8日(星期一)，10:30-12:00

地 點：統計所B1演講廳

### Abstract

We present new frameworks to construct new distortion functions. A distortion maps the unit interval to the unit interval, which is the range of a cumulative distribution function. The proposed frameworks are based on transformations of an existing non-negative random variable whose distribution function, named the generating distribution, may contain more than one parameter. Coherency of the resulting risk measures is ensured by restricting the parameter space on which the distortion is concave. Examples of the generating distributions include exponentiated exponential and Gompertz distributions. Graphical and numerical results allow us to show risk attitudes reflected by varying parameter values. We then propose a simple estimator of risk measures and conduct simulations to study the performance of the proposed estimator.

※ 實體與線上視訊同步進行。

※ 茶 會：10：10開始。