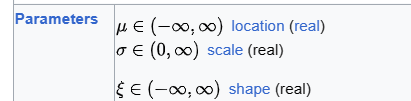
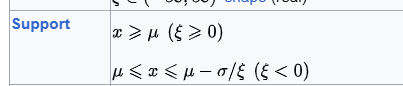
Generalized Pareto distribution

Def

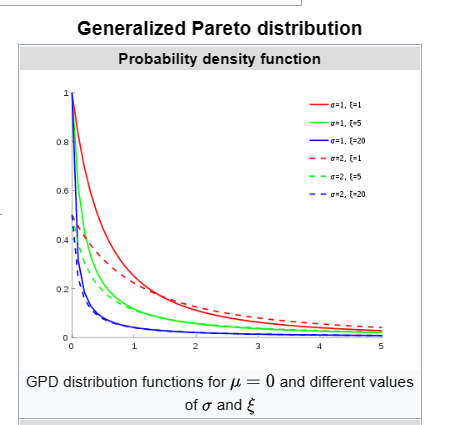
Parameter

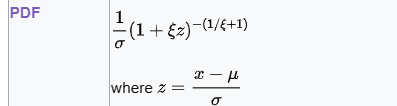


Support

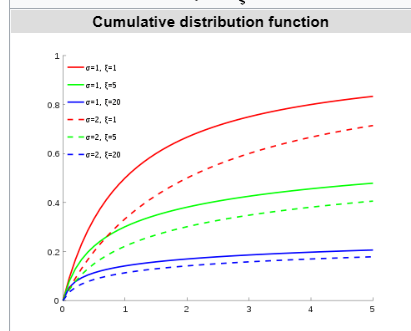


PDF





CDF





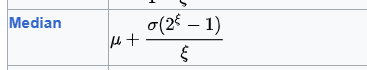
Expected Value



Variance



Median



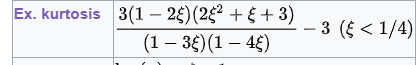
Mode



Skewness



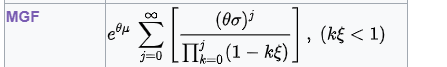
Ex. Kurtosis



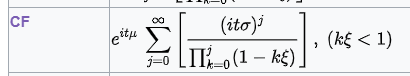
Entropy



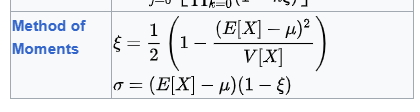
MGF



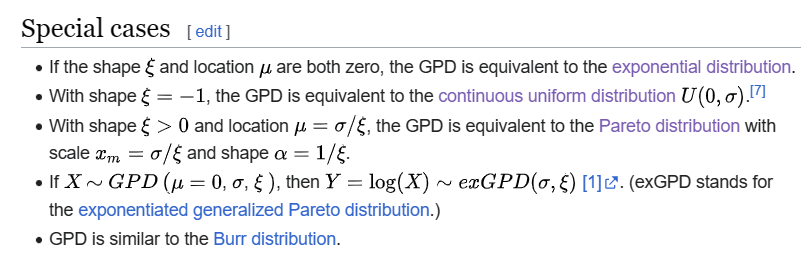
CF



Moments



Special Case



Ref

[Generalized Pareto distribution - Wikipedia](https://en.wikipedia.org/wiki/Generalized_Pareto_distribution)