

**Tail Mean Estimation
is More Efficient than Tail Median:
Evidence from the Exponential Power Distribution**

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**Wednesday, March 26, 2014
Room: MATH 111. Time: 4:00pm.**

ABSTRACT. In this talk we will show how the properties of the Incomplete Gamma function can be used to compare the asymptotic efficiency of the Tail Mean Estimation to the Tail Median Estimation for the Exponential Power Distribution.