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Summary: This article investigates the asymptotic tail probabilities of randomly weighted sums and their maximum of pairwise quasi upper-tail independent increments with non negative and arbitrarily dependent random weights. An application of the obtained results to risk theory is proposed.

MSC:
62E20 Asymptotic distribution theory in statistics
62P05 Applications of statistics to actuarial sciences and financial mathematics
91B30 Risk theory, insurance (MSC2010)

Keywords:
uniform asymptotics; randomly weighted sums; quasi upper-tail independence; ruin probability

Full Text: DOI

References:
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