

# RISK MODELS WITH EXTREMAL SUBEXPONENTIALITY

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ABSTRACT. In this paper we consider risk models with a heavy-tailed parametric claim distribution from the subexponential class  $\mathcal{S}$  with at least two parameters. We choose a proper convergence of a parameter, that makes the tail of the claims distribution heavier or lighter and then tend it to its limitation. Finally we proceed to an appropriate functional normalization in order to keep the distributional properties.

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