

Autorul tezei de abilitare: **Raluca Ileana VERNIC**

Titlul tezei de abilitare: *On some distributions and computational techniques for actuarial modelling*

Domeniul: **Matematica**

**Fișa de verificare a îndeplinirii standardelor minimale**

**ARTICOLE IN REVISTE ISI CU FACTOR DE IMPACT (2014) MAI MARE SAU EGAL CU 0.5**

| Nr. crt. | Articol cu link  | Publicat in ultimii 7 ani | $f_i$ 2014 | $n_i$ | $f_i/n_i$ |
|----------|--|---------------------------|------------|-------|-----------|
| 1        | <b>Vernic, R.</b> – <i>Multivariate Skew-Normal distributions with applications in insurance</i> . Insurance: Mathematics & Economics 38 (2), 413-426, 2006.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668705001575">http://www.sciencedirect.com/science/article/pii/S0167668705001575</a>  | -                         | 1.128      | 1     | 1.128     |
| 2        | Tang, Q. and <b>Vernic, R.</b> – <i>The Impact on Ruin Probabilities of the Association Structure among Financial Risks</i> . Statistics & Probability Letters 77 (14), 1522-1525, 2007.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167715207001253">http://www.sciencedirect.com/science/article/pii/S0167715207001253</a>                                | -                         | 0.595      | 2     | 0.297     |
| 3        | Bolance C., Guillen M., Pelican E., <b>Vernic R.</b> – <i>Skewed bivariate models and nonparametric estimation for the CTE risk measure</i> . Insurance: Mathematics & Economics 43 (3), 386-393, 2008.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668708000966">http://www.sciencedirect.com/science/article/pii/S0167668708000966</a>                 | -                         | 1.128      | 4     | 0.282     |
| 4        | <b>Vernic, R.</b> , Dhaene, J., Sundt, B.- <i>Inequalities for the De Pril approximation to the distribution of the number of policies with claims</i> . Scandinavian Actuarial Journal 4, 249–267, 2010.<br><a href="http://www.tandfonline.com/doi/abs/10.1080/03461230903160470">http://www.tandfonline.com/doi/abs/10.1080/03461230903160470</a>                           | X                         | 1.412      | 3     | 0.470     |
| 5        | Asimit, A., Furman, E., <b>Vernic, R.</b> – <i>On a Multivariate Pareto Distribution</i> . Insurance: Mathematics and Economics 46, 308-316, 2010.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668709001486">http://www.sciencedirect.com/science/article/pii/S0167668709001486</a>  | X                         | 1.128      | 3     | 0.376     |
| 6        | <b>Vernic, R.</b> – <i>Tail Conditional Expectation for the Multivariate Pareto Distribution of the Second Kind: Another Approach</i> . Methodology and Computing in Applied Probability 13 (1), 121-137, 2011.<br><a href="http://link.springer.com/article/10.1007/s11009-009-9131-9">http://link.springer.com/article/10.1007/s11009-009-9131-9</a>                         | X                         | 0.913      | 1     | 0.913     |
| 7        | Asimit, A., Furman, E., Tang, Q., <b>Vernic, R.</b> – <i>Asymptotics for Risk Capital Allocations based on Conditional Tail Expectation</i> . Insurance: Mathematics and Economics 49 (3), 310-324, 2011.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668711000606">http://www.sciencedirect.com/science/article/pii/S0167668711000606</a>               | X                         | 1.128      | 4     | 0.282     |
| 8        | Pelican E., <b>Vernic R.</b> – <i>Maximum-likelihood estimation for the multivariate Sarmanov distribution: simulation study</i> . International Journal of Computer Mathematics 90 (9), 1958-1970, 2013.<br><a href="http://www.tandfonline.com/doi/abs/10.1080/00207160.2013.770148">http://www.tandfonline.com/doi/abs/10.1080/00207160.2013.770148</a>                     | X                         | 0.824      | 2     | 0.412     |
| 9        | <b>Vernic, R.</b> – <i>On the distribution of a sum of Sarmanov distributed random variables</i> . To appear in Journal of Theoretical Probability.<br><a href="http://link.springer.com/article/10.1007/s10959-014-0571-y">http://link.springer.com/article/10.1007/s10959-014-0571-y</a>   | X                         | 0.857      | 1     | 0.857     |
| 10       | Raducan, A.-M., <b>Vernic, R.</b> , Zbaganu, Gh. – <i>Recursive calculation of ruin probabilities at or before claim instants for non-identically distributed claims</i> . ASTIN Bulletin 45 (2), 421-443, 2015.<br><a href="http://journals.cambridge.org/abstract_S0515036114000300">http://journals.cambridge.org/abstract_S0515036114000300</a>                            | X                         | 0.738      | 3     | 0.246     |
| 11       | Raducan, A.-M., <b>Vernic, R.</b> and Zbaganu, Gh. – <i>On the ruin probability for nonhomogeneous claims and arbitrary inter-claim revenues</i> . Journal of Computational and Applied Mathematics 290, 319-333, 2015.<br><a href="http://www.sciencedirect.com/science/article/pii/S0377042715003155">http://www.sciencedirect.com/science/article/pii/S0377042715003155</a> | X                         | 1.266      | 3     | 0.422     |
| 12       | Bahraoui, Z., Bolance C., Pelican E. and <b>Vernic R.</b> – <i>On the bivariate Sarmanov distribution and copula. An application on insurance data using truncated marginal distributions</i> . SORT 39 (2), 209-230, 2015.  | X                         | 1.333      | 4     | 0.333     |

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|------------------|---|---|---|---|-------|
|                  | <a href="http://www.raco.cat/index.php/SORT/issue/view/23100/showToc">http://www.raco.cat/index.php/SORT/issue/view/23100/showToc</a>   |   |   |   |       |
| 13               | Asimit, A., Vernic, R. and Zitikis, R. – <i>Background risk models and stepwise portfolio construction</i> . Methodology and Computing in Applied Probability, to appear. <a href="http://link.springer.com/article/10.1007/s11009-015-9458-3">http://link.springer.com/article/10.1007/s11009-015-9458-3</a> | X | 0.913                                   | 3 | 0.304 |
| 14               | Vernic, R. – <i>Optimal investment with a constraint on ruin for a fuzzy discrete-time insurance risk model</i> . Fuzzy Optimization and Decision Making, to appear. <a href="http://link.springer.com/article/10.1007/s10700-015-9221-9">http://link.springer.com/article/10.1007/s10700-015-9221-9</a>      | X | 2.163                                   | 1 | 2.163 |
| 15               | Vernic, R. – <i>Capital allocation for Sarmanov's class of distributions</i> . Methodology and Computing in Applied Probability, to appear. <a href="http://link.springer.com/article/10.1007/s11009-016-9483-x">http://link.springer.com/article/10.1007/s11009-016-9483-x</a>                               | X | 0.913                                   | 1 | 0.913 |
| 16               | Robe-Voinea, E. and Vernic, R. – <i>“On a multivariate aggregate claims model with multivariate Poisson counting distribution”</i> . Proceedings of the Romanian Academy - Series A, accepted.  | X | 1.658                                   | 2 | 0.829 |
| <b>Totaluri:</b> |   |   | <b>I = 10.227 (≥5)</b>                  |   |       |
|                  |   |   | <b>I<sub>recent</sub> = 8.52 (≥2.5)</b> |   |       |

#### 114 CITARI IN REVISTE ISI CU FACTOR DE IMPACT (2014) MAI MARE SAU EGAL CU 0.5

| Nr. crt | Articolul citat cu link   | Revista si articolul in care a fost citat cu link   | f <sub>i</sub> |
|---------|---|---|----------------|
| 1.      | M.J. Goovaerts, R. Kaas, R. A. Laeven, Q. Tang, R. Vernic (2005) - <i>The tail probability of discounted sums of Pareto-like losses in insurance</i> . Scandinavian Actuarial Journal 6, 446-461. | Woodcock, S., Manojlovic, B., Baird, M. E., & Ralph, P. J. (2015). <i>A Poisson–Pareto model of chlorophyll-a fluorescence signals in marine environments</i> . The ANZIAM Journal, 56 (04), 373-380. <a href="http://journals.cambridge.org/action/displayAbstract?fromPage=online&amp;aid=9810738&amp;fileId=S1446181115000073">http://journals.cambridge.org/action/displayAbstract?fromPage=online&amp;aid=9810738&amp;fileId=S1446181115000073</a> | 1.025          |
| 2.      | <a href="http://www.tandfonline.com/doi/abs/10.1080/03461230500361943">http://www.tandfonline.com/doi/abs/10.1080/03461230500361943</a>   | Sun, Y., & Wei, L. (2014). <i>The finite-time ruin probability with heavy-tailed and dependent insurance and financial risks</i> . Insurance: Mathematics and Economics 59, 178-183. <a href="http://www.sciencedirect.com/science/article/pii/S0167668714001243">http://www.sciencedirect.com/science/article/pii/S0167668714001243</a>  | 1.128          |
| 3.      |   | Cheng, D. (2014) - <i>Randomly weighted sums of dependent random variables with dominated variation</i> . Journal of Mathematical Analysis and Applications, 420(2), 1617-1633. <a href="http://www.sciencedirect.com/science/article/pii/S0022247X14005952">http://www.sciencedirect.com/science/article/pii/S0022247X14005952</a>   | 1.120          |
| 4.      |   | H Yang, W Gao, J Li (2014) - <i>Asymptotic ruin probabilities for a discrete-time risk model with dependent insurance and financial risks</i> . Scandinavian Actuarial Journal, 12/ 2014. <a href="http://www.tandfonline.com/doi/abs/10.1080/03461238.2014.884017">http://www.tandfonline.com/doi/abs/10.1080/03461238.2014.884017</a>   | 1.412          |
| 5.      |   | C. Weng, Y. Zhang, KS. Tan (2013) - <i>Tail Behavior of Poisson Shot Noise Processes under Heavy-tailed Shocks and Actuarial Applications</i> . Methodology and Computing in Applied Probability 15 (3), 655-682. <a href="http://link.springer.com/article/10.1007/s11009-011-9274-3">http://link.springer.com/article/10.1007/s11009-011-9274-3</a>   | 0.913          |
| 6.      |   | Yang Y. & Hashorva E. (2013). <i>Extremes and products of multivariate AC-product risks</i> . Insurance: Mathematics and Economics 52 (2), 312-319. <a href="http://www.sciencedirect.com/science/article/pii/S0167668713000097">http://www.sciencedirect.com/science/article/pii/S0167668713000097</a>   | 1.128          |
| 7.      |   | Kortschak D. & Hashorva E. (2013). <i>Efficient simulation of tail probabilities for sums of log-elliptical risks</i> . Journal of Computational and Applied Mathematics 247, 53-67. <a href="http://www.sciencedirect.com/science/article/pii/S0377042713000241">http://www.sciencedirect.com/science/article/pii/S0377042713000241</a>  | 1.266          |
| 8.      |   | Hashorva E. (2013) - <i>Exact tail asymptotics of aggregated parametrised risk</i> . Journal of Mathematical Analysis and Applications 400 (1), 187–199. <a href="http://www.sciencedirect.com/science/article/pii/S0022247X12009626">http://www.sciencedirect.com/science/article/pii/S0022247X12009626</a>  | 1.120          |
| 9.      |   | Y. Yang, Y. Wang (2013) - <i>Tail behavior of the product of two dependent random variables with applications to risk theory</i> . Extremes 16 (1), 55-74.  | 1.333          |

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|     |   | <a href="http://link.springer.com/article/10.1007/s10687-012-0153-2">http://link.springer.com/article/10.1007/s10687-012-0153-2</a>  |       |
| 10. |   | AL Fougères and C Mercadier (2012) - <i>Risk measures and multivariate extensions of Breiman's theorem</i> . Journal of Applied Probability 49 (2), 303-599. <a href="http://projecteuclid.org/euclid.jap/1339878792">http://projecteuclid.org/euclid.jap/1339878792</a>   | 0.586 |
| 11. |   | Kume A. & Hashorva E. (2012) - Calculation of Bayes premium for conditional elliptical risks. Insurance: Mathematics and Economics 51, 632–635. <a href="http://www.sciencedirect.com/science/article/pii/S0167668712001096">http://www.sciencedirect.com/science/article/pii/S0167668712001096</a>  | 1.128 |
| 12. |   | Y. Yang, R. Leipus, J. Šiaulyš (2012) - <i>On the ruin probability in a dependent discrete time risk model with insurance and financial risks</i> . Journal of Computational and Applied Mathematics 236 (13), 3286–3295. <a href="http://www.sciencedirect.com/science/article/pii/S0377042712000970">http://www.sciencedirect.com/science/article/pii/S0377042712000970</a>          | 1.266 |
| 13. |   | M Olvera-Cravioto (2012) - <i>Asymptotics for weighted random sums</i> . Advances in Applied Probability 44 (4), 907-1200. <a href="http://projecteuclid.org/euclid.aap/1354716592">http://projecteuclid.org/euclid.aap/1354716592</a>   | 0.709 |
| 14. |   | Y. Chen (2011) - <i>The Finite-time Ruin Probability with Dependent Insurance and Financial Risks</i> . J. Appl. Probab. 48 (4), 1035-1048. <a href="http://projecteuclid.org/euclid.jap/1324046017">http://projecteuclid.org/euclid.jap/1324046017</a>  | 0.586 |
| 15. |   | Q Tang, G Wang, KC Yuen (2010) - <i>Uniform tail asymptotics for the stochastic present value of aggregate claims in the renewal risk model</i> . Insurance: Mathematics and Economics 46 (2), 362–370. <a href="http://www.sciencedirect.com/science/article/pii/S0167668709001541">http://www.sciencedirect.com/science/article/pii/S0167668709001541</a>                            | 1.128 |
| 16. |   | S. Foss, A. Richards (2010) - <i>On Sums of Conditionally Independent Subexponential Random Variables</i> . Mathematics of Operations Research - MOR 35 (1), 102-119. <a href="http://pubsonline.informs.org/doi/abs/10.1287/moor.1090.0430">http://pubsonline.informs.org/doi/abs/10.1287/moor.1090.0430</a>  | 1.307 |
| 17. |   | X. Shen, Z. Lin, Y. Zhang (2009)- <i>Uniform Estimate for Maximum of Randomly Weighted Sums with Applications to Ruin Theory</i> . Methodology and Computing in Applied Probability 11 (4), 669-685. <a href="http://link.springer.com/article/10.1007/s11009-008-9090-6">http://link.springer.com/article/10.1007/s11009-008-9090-6</a>   | 0.913 |
| 18. |   | Y. Zhang, X. Shen, C.Weng (2009) - <i>Approximation of the tail probability of randomly weighted sums and applications</i> . Stochastic Processes and their Applications 119 (2), 655–675. <a href="http://www.sciencedirect.com/science/article/pii/S0304414908000550">http://www.sciencedirect.com/science/article/pii/S0304414908000550</a>   | 1.056 |
| 19. | <b>Vernic, R.</b> (2006) – <i>Multivariate Skew-Normal distributions with applications in insurance</i> . Insurance: Mathematics & Economics 38 (2), 413-426. | Cai, J. J., Einmahl, J. H., Haan, L., & Zhou, C. (2015). Estimation of the marginal expected shortfall: the mean when a related variable is extreme. Journal of the Royal Statistical Society: Series B (Statistical Methodology), 77(2), 417-442. <a href="http://onlinelibrary.wiley.com/doi/10.1111/rssb.12069/full">http://onlinelibrary.wiley.com/doi/10.1111/rssb.12069/full</a> | 3.515 |
| 20. | <a href="http://www.sciencedirect.com/science/article/pii/S0167668705001575">http://www.sciencedirect.com/science/article/pii/S0167668705001575</a>           | Eling, M. (2014). <i>Fitting asset returns to skewed distributions: Are the skew-normal and skew-student good models?</i> Insurance: Mathematics and Economics 59, 45-56. <a href="http://www.sciencedirect.com/science/article/pii/S0167668714000985">http://www.sciencedirect.com/science/article/pii/S0167668714000985</a>  | 1.128 |
| 21. |   | Abbasi, B., Hosseini-fard, S.Z. (2013) - <i>Tail conditional expectation for multivariate distributions: A game theory approach</i> . Statistics & Probability Letters 83 (10), 2228 – 2235. <a href="http://www.sciencedirect.com/science/article/pii/S0167715213002174">http://www.sciencedirect.com/science/article/pii/S0167715213002174</a>                                       | 0.595 |
| 22. |   | R Pourmousa, M Mashinchi (2012) - <i>An interpretation of skew-elliptical distributions in terms of fuzzy events</i> . Scientia Iranica 19 (6), 1870–1875. <a href="http://www.sciencedirect.com/science/article/pii/S1026309812002118">http://www.sciencedirect.com/science/article/pii/S1026309812002118</a>   | 1.025 |
| 23. |   | Goethals, P.L., Cho, B.R. (2012) - <i>Designing the optimal process mean vector for mixed multiple quality characteristics</i> . IIE Transactions (Institute of Industrial Engineers) 44 (11), 1002-1021. <a href="http://www.tandfonline.com/doi/abs/10.1080/0740817X.2012.655061#.VKhFvcv9nIU">http://www.tandfonline.com/doi/abs/10.1080/0740817X.2012.655061#.VKhFvcv9nIU</a>      | 1.371 |
| 24. |   | Eling, M. (2012) - <i>Fitting insurance claims to skewed distributions: Are the skew-normal and skew-student good models?</i> Insurance: Mathematics and Economics 51 (2), 239 – 248. <a href="http://www.sciencedirect.com/science/article/pii/S0167668712000492">http://www.sciencedirect.com/science/article/pii/S0167668712000492</a>  | 1.128 |
| 25. |   | N.C. Framstad (2011) - <i>Portfolio separation properties of the skew-elliptical distributions, with generalizations</i> . Statistics & Probability Letters 81 (12), 1862-1866.  | 0.595 |

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|     |   | <a href="http://www.sciencedirect.com/science/article/pii/S0167715211002379">http://www.sciencedirect.com/science/article/pii/S0167715211002379</a>  |       |
| 26. |   | O. Roch, E.A. Valdez (2011) - <i>Lower convex order bound approximations for sums of log-skew normal random variables</i> . Applied Stochastic Models in Business and Industry 27 (5), 487–502.<br><a href="http://onlinelibrary.wiley.com/doi/10.1002/asmb.853/full">http://onlinelibrary.wiley.com/doi/10.1002/asmb.853/full</a>   | 0.725 |
| 27. |   | Furman, E., Landsman, Z. (2010) - <i>Multivariate Tweedie distributions and some related capital-at-risk analyses</i> . Insurance: Mathematics and Economics 46 (2), 351 – 361.<br><a href="http://www.sciencedirect.com/science/article/pii/S016766870900153X">http://www.sciencedirect.com/science/article/pii/S016766870900153X</a>   | 1.128 |
| 28. |   | Deelstra, G., Diallo, I., Vanmaele, M. (2010) - <i>Moment matching approximation of Asian basket option prices</i> . Journal of Computational and Applied Mathematics 234 (4), 1006 – 1016.<br><a href="http://www.sciencedirect.com/science/article/pii/S0377042709002106">http://www.sciencedirect.com/science/article/pii/S0377042709002106</a>   | 1.266 |
| 29. |   | E Furman, R Zitikis (2008) - <i>Weighted risk capital allocations</i> . Insurance: Mathematics and Economics 43 (2), 263–269.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668708000954">http://www.sciencedirect.com/science/article/pii/S0167668708000954</a>   | 1.128 |
| 30. |   | Furman, E., Landsman, Z. (2008). <i>Economic capital allocations for non-negative portfolios of dependent risks</i> . ASTIN Bulletin 38 (2), 601-619.<br><a href="http://journals.cambridge.org/abstract_S0515036100015300">http://journals.cambridge.org/abstract_S0515036100015300</a>   | 0.738 |
| 31. | Bolance, C., Guillen, M., Pelican, E., <b>Vernic, R.</b> (2008) - <i>Skewed bivariate models and nonparametric estimation for the CTE risk measure</i> . Insurance: Mathematics and Economics 43 (3), 386 – 393.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668708000966">http://www.sciencedirect.com/science/article/pii/S0167668708000966</a> | C. Bolancé (2010) - <i>Optimal inverse Beta (3,3) transformation in kernel density estimation</i> . Sort: Statistics and Operations Research Transactions, 34 (2), 223-237. <a href="http://upcommons.upc.edu/revistes/handle/2099/11229">http://upcommons.upc.edu/revistes/handle/2099/11229</a>  | 1.333 |
| 32. |   | Buch-Kromann T., Guillén M., Linton, O., Nielsen, J.P. (2011) - <i>Multivariate density estimation using dimension reducing information and tail flattening transformations</i> . Insurance: Mathematics and Economics 48 (1), 99 – 110.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668710001083">http://www.sciencedirect.com/science/article/pii/S0167668710001083</a>  | 1.128 |
| 33. |   | M. Guillen, F. Prieto, J. M. Sarabia (2011) - <i>Modelling losses and locating the tail with the Pareto Positive Stable distribution</i> . Insurance: Mathematics and Economics 49 (3), 454-461.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668711000813">http://www.sciencedirect.com/science/article/pii/S0167668711000813</a>  | 1.128 |
| 34. |   | Eling, M. (2012) - <i>Fitting insurance claims to skewed distributions: Are the skew-normal and skew-student good models?</i> Insurance: Mathematics and Economics 51 (2), 239 – 248.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668712000492">http://www.sciencedirect.com/science/article/pii/S0167668712000492</a>   | 1.128 |
| 35. |   | M. Bernardi, A. Maruotti, L. Petrella (2012) - <i>Skew mixture models for loss distributions: A Bayesian approach</i> . Insurance: Mathematics and Economics 51 (3), 617–623.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668712001035">http://www.sciencedirect.com/science/article/pii/S0167668712001035</a>   | 1.128 |
| 36. |   | T. Buch-Kromann, J. P. Nielsen (2012) - <i>Multivariate density estimation using dimension reducing information and tail flattening transformations for truncated or censored data</i> . Annals of the Institute of Statistical Mathematics 64(1):167-192.<br><a href="http://link.springer.com/article/10.1007/s10463-010-0313-6#page-1">http://link.springer.com/article/10.1007/s10463-010-0313-6#page-1</a>  | 0.820 |
| 37. |   | Alemany, R., Bolancé, C., Guillén, M. (2013) - <i>A nonparametric approach to calculating value-at-risk</i> . Insurance: Mathematics and Economics 52 (2), 255 – 262.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167668713000048">http://www.sciencedirect.com/science/article/pii/S0167668713000048</a>   | 1.128 |
| 38. |   | X. Liao, Z. Peng, and S. Nadarajah (2013) - <i>Tail properties and asymptotic expansions for the maximum of the logarithmic skew-normal distribution</i> . J. Appl. Probab. 50 (3), 603-907.<br><a href="http://projecteuclid.org/euclid.jap/1378401246">http://projecteuclid.org/euclid.jap/1378401246</a>  | 0.586 |
| 39. |   | Abbasi, B., Hosseinifard, S.Z. (2013) - <i>Tail conditional expectation for multivariate distributions: A game theory approach</i> . Statistics & Probability Letters 83 (10), 2013, 2228 – 2235.<br><a href="http://www.sciencedirect.com/science/article/pii/S0167715213002174">http://www.sciencedirect.com/science/article/pii/S0167715213002174</a>   | 0.595 |
| 40. |   | C Bolancé, M Guillén, J Gustafsson and J.P. Nielsen (2013) - <i>Adding prior knowledge to quantitative operational risk models</i> . Journal of Operational Risk 8 (1), 17-32. <a href="http://stage.cassknowledge.com/sites/default/files/article-attachments/adding-prior-knowledge-to-quantitative-operational-risk-models-cass.pdf">http://stage.cassknowledge.com/sites/default/files/article-attachments/adding-prior-knowledge-to-quantitative-operational-risk-models-cass.pdf</a> | 0.697 |

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Semnătura

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