

1 Appendix

Table 1. 108 Length-biased exponential Pareto values for $\theta = 5$

0.06222 7	0.08189	0.08360	0.118 93	0.120 32	0.231 5	0.372 07	0.393 59	0.557 29	0.718 96
0.965 91	1.033 3	1.043 2	1.488 4	1.673	1.701 3	1.952 9	2.036 5	2.175 9	2.325 6
2.429 5	2.525 6	2.620 9	2.927	3.049 5	3.324 5	3.434 3	3.569 6	3.697 2	3.841 0
4.118 4	4.224 4	4.885 9	4.889 1	4.9010	4.934 8	4.967 8	4.984 5	4.9853	5.068 3
5.1256	5.225 8	5.43 52	5.603 6	5.8055	6.0722	6.1988	6.494 4	6.750 6	6.9112
7.0652	7.311 1	7.4523	7.649 9	7.978 9	8.116 5	8.293 7	8.665 9	8.712 3	8.822 0
9.0359	9.273 6	9.446 6	9.715 2	9.9481	9.995 7	10.440	10.543	11.080	12.525
12.833	13.705	14.018	16.975	17.790	17.845	18.315	19.836	22.665	25.354
26.153	30.561	36.598	39.859	40.844	49.691	50.788	55.562	63.398	71.889
83.511	93.847	179.06	197.63	202.50	242.33	363.58	374.76	439.32	503.91
607.06	807.75	986.43	1409.1	1647.0	1783.8	3157.8	6380.8		

Set data I: The first data set is 100 Algerian (SAA company) fire insurance losses in millions of Algerian Dinar (DA) for 5 years see <https://www.saa.dz/> (the data is collected in paper form).

Number of obs	$\sum_{i=1}^{100} t_i$	Standard Deviation	First Quartile	Median	Third Quartile	$\prod_{i=1}^{36} t_i$	$\prod_{i=37}^{100} t_i$	$\min_{t_i}$
100	127.3	4.2467	0.1823	0.6188	1.7432	0.001	1.8	0.12

Set data II:

Number of obs	Mean	Standard Deviation	First Quartile	Median	Third Quartile	Skewness	Kurtosis
2156	2.3973	8.5274	0.33081	0.78178	1.97249	18.722	484.58

The second data set is 2156 Danish fire insurance losses and can be found in the R SMPracticals add-on package available from CRAN web page <http://cran.r-project.org/>. Losses are in millions of Danish Krone (DKK) from the years 1980 to 1990 inclusive and have been adjusted to reflect 1985 values. Among others McNeil (1997) and Resnick (1997) have analyzed upper portion of these data.