
RUODU WANG, University of Waterloo
Completely Mixable Distributions

A completely mixable distribution, defined as the marginal distribution of identically distributed dependent random variables having a constant sum, was recently introduced in 2011. In this talk, I will present the theory and applications of the family of complete mixable distributions. This family of distributions is relevant to Actuarial Science and Quantitative Risk Management; it plays an important role in solving the problems of risk aggregation with unknown dependence structure.