



# Assessing the coverage probabilities of fixed-margin confidence intervals for the tail conditional allocation

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## Abstract

The tail conditional allocation plays an important role in a number of areas, including economics, finance, insurance, and management. Fixed-margin confidence intervals and the assessment of their coverage probabilities are of much interest. In this paper, we offer a convenient way to achieve these goals via resampling. The theoretical part of the paper, which is technically demanding, is rigorously established under minimal conditions to facilitate the widest practical use. A simulation-based study and an analysis of real data illustrate the performance of the developed methodology.

**Keywords** Tail conditional allocation · Order statistics · Concomitants · Resampling · Coverage probability

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