

INDEX

Exponentiality Versus Generalized Pareto — A Resistant and Robust Test	
<i>M.F. Brillhante</i>	1
Simultaneous Tail Index Estimation	
<i>Jan Beirlant</i> and <i>Yuri Goegebeur</i>	15
Changes of Structure in Financial Time Series and The Garch Model	
<i>Thomas Mikosch</i> and <i>Cătălin Stărică</i>	41
Estimating Pareto Tail Index Based on Sample Means	
<i>Alena Fialová, Jana Jurečková</i> and <i>Jan Picek</i>	75