# ESTIMATING OF THE PROPORTIONAL HAZARD PREMIUM FOR HEAVY-TAILED CLAIM AMOUNTS WITH THE POT METHOD.

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**Abstract:**

In this paper we are establishing a new estimator of the proportional hazard premium for heavy-tailed claim amounts, with a help of POT method for estimate the tail of the distribution by a GPD distribution, and we established its normality asymptotic, simulation results are.

**Keywords:** Extremes values; GPD function; Heavy tails; POT method; proportional hazard premiurn.