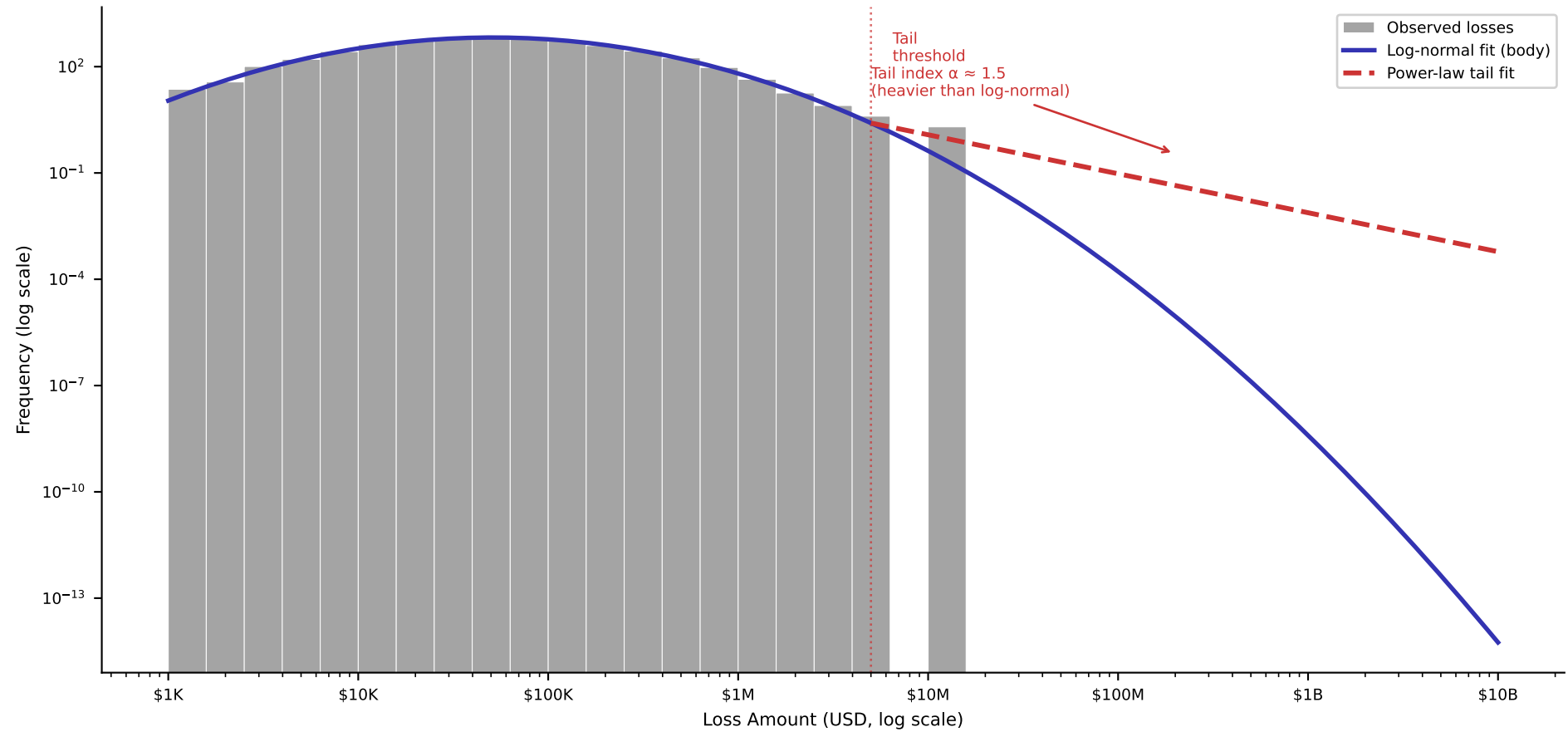


# Operational Loss Severity Distribution with Lognormal Body and Power-Law Tail



Simulated data based on industry loss parameters. Tail divergence illustrates excess kurtosis in operational risk.