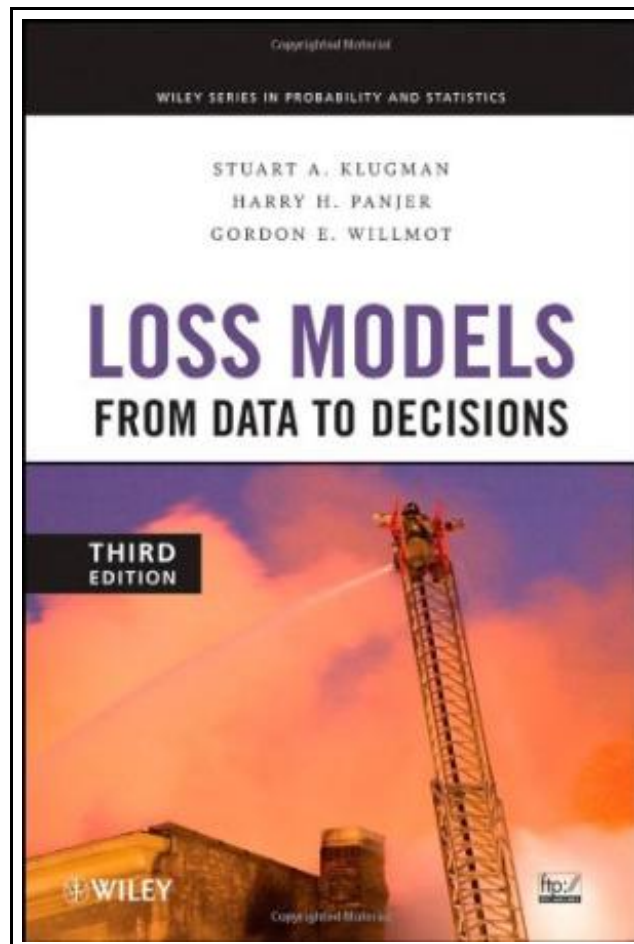# Loss Models: From Data to Decisions (Wiley Series in Probability and Statistics)

Filesize: 6.05 MB

Reviews

It is great and fantastic. I actually have read and so i am certain that i am going to going to go through once again yet again in the future. I realized this ebook from my dad and i encouraged this book to find out.

(Dr. Kayden Gerlach)

LOSS MODELS: FROM DATA TO DECISIONS (WILEY SERIES IN PROBABILITY AND STATISTICS)

Wiley, 2008. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Preface.PART I: INTRODUCTION.1. Modeling.1.1 The model-based approach.1.2 Organization of this book.2. Random variables.2.1 Introduction.2.2 Key functions and four models.3. Basic distributional quantities.3.1 Moments.3.2 Quantiles.3.3 Generating functions and sums of random variables.3.4 Tails of distributions.3.5 Measures of Risk.PART II: ACTUARIAL MODELS.4. Characteristics of Actuarial Models.4.1 Introduction.4.2 The role of parameters.5. Continuousmodels.5.1 Introduction.5.2 Creating new distributions.5.3 Selected distributions and their relationships.5.4 The linear exponential family.5.5 TVaR for continuous distributions.5.6 Extreme value distributions.6. Discrete distributions and processes.6.1 Introduction.6.2 The Poisson distribution.6.3 The negative binomial distribution.6.4 The binomial distribution.6.5 The (a, b, 0) class.6.6 Counting processes .6.7 Truncation and modification at zero.6.8 Compound frequency models.6.9 Further properties of the compound Poisson class.6.10 Mixed Poisson distributions.6.11 Mixed Poisson processes.6.12 Effect of exposure on frequency.6.13 An inventory of discrete distributions.6.14 TVaR for discrete distributions.7. Multivariatemodels.7.1 Introduction.7.2 Sklar's theorem and copulas.7.3 Measures of dependency.7.4 Tail dependence.7.5 Archimedean copulas.7.6 Elliptical copulas.7.7 Extreme value copulas.7.8 Archimax copulas.8. Frequency and severity with coverage modifications.8.1 Introduction.8.2 Deductibles.8.3 The loss elimination ratio and the effect of inflation for ordinary deductibles.8.4 Policy limits.8.5 Coinsurance, deductibles, and limits.8.6 The impact of deductibles on claim frequency.9. Aggregate loss models.9.1 Introduction.9.2 Model choices.9.3 The compound model for aggregate claims.9.4 Analytic results.9.5 Computing the aggregate claims distribution.9.6 The recursive method.9.7 The impact of individual policy modifications on aggregate payments.9.8 Inversion methods.9.9 Calculations with approximate distributions.9.10 Comparison of methods.9.11 The individual risk model.9.12 TVaR for aggregate losses.10. Discrete-time ruin models.10.1 Introduction.10.2 Process models for insurance.10.3 Discrete, finite-time ruin probabilities.11. Continuous-time ruin models.11.1 Introduction.11.2 The adjustment coefficient and Lundberg's inequality.11.3 An integrodifferential equation.11.4 The maximum aggregate loss.11.5 Cramer's asymptotic ruin formula and Tijms? approximation.11.6 The Brownian motion risk process.11.7 Brownian motion and the probability of ruin.PART III: CONSTRUCTION OF EMPIRICAL MODELS.12. Review of...

Read Loss Models: From Data to Decisions (Wiley Series in Probability and Statistics) Online

Download PDF Loss Models: From Data to Decisions (Wiley Series in Probability and Statistics)

Relevant Kindle Books

Grandpa Spanielson's Chicken Pox Stories: Story #1: The Octopus (I Can Read Book 2)

HarperCollins, 2005. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: Foreword by Raph Koster. Introduction. I. EXECUTIVE CONSIDERATIONS. 1. The Market. Do We Enter the Market? Basic Considerations. How...

[Download ePub »](#)

The Web Collection Revealed, Premium Edition: Adobe Dreamweaver CS6, Flash CS6, and Photoshop CS6 (Stay Current with Adobe Creative Cloud)

Cengage Learning, 2012. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: You can now maximize and integrate the design and development power of Adobe Creative Suite 6 with WEB...

[Download ePub »](#)

Star Flights Bedtime Spaceship: Journey Through Space While Drifting Off to Sleep

CreateSpace Independent Publishing Platform, 2013. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: "Star Flights Bedtime Spaceship" is a charming and fun story with the purpose to help children...

[Download ePub »](#)

Maisy's Christmas Tree

Candlewick, 2014. Book Condition: New. Brand New, Unread Copy in Perfect Condition. A+ Customer Service! Summary: The final scene of the gang caroling around the tree, complete with paper crowns from British Christmas crackers, is...

[Download ePub »](#)

12 Stories of Christmas

Thomas Nelson Publishers. Hardback. Book Condition: new. BRAND NEW, 12 Stories of Christmas, Robert J. Morgan, Experience the wonderment of Christmas with this endearing collection of original stories. Even though he's got 3.5 million copies...

[Download ePub »](#)