



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

By Klugman, Stuart A.; Panjer, Harry H.; Willmot, Gordon E.

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. Continuous models.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

Reviews

Comprehensive guideline! Its such a good read through. It is actually writter in basic words and not confusing. I am just easily could possibly get a enjoyment of reading a composed book.

-- Lonzo Wilderman

Merely no words to clarify. I could comprehended almost everything using this published e publication. It is extremely difficult to leave it before concluding, once you begin to read the book.

-- Lori Terry