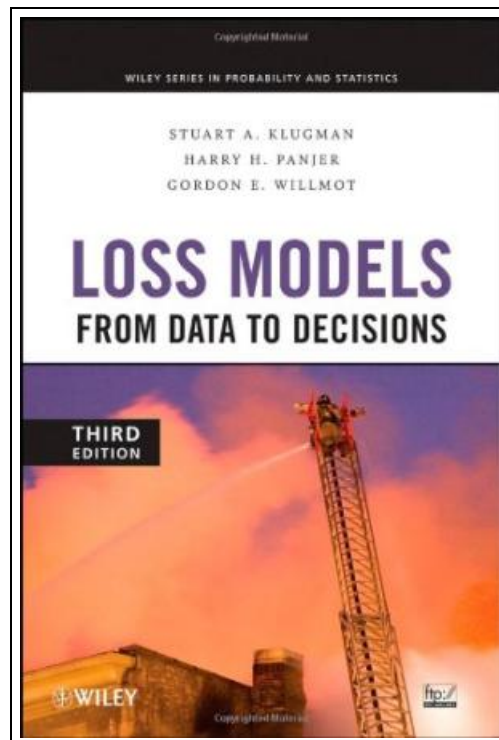# Loss Models: From Data to Decisions (Wiley Series in Probability and Statistics)

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Reviews

Complete information for publication fans. Better then never, though i am quite late in start reading this one. Its been written in an extremely straightforward way in fact it is just soon after i finished reading this ebook in which basically altered me, change the way i believe.

(Ellie Stark)

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

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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...

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