

1. Record Nr.	UNINA9910144696103321
Autore	Hogg Robert V
Titolo	Loss distributions [[electronic resource] /] / Robert V. Hogg, Stuart A. Klugman, with the assistance of Charles C. Hewitt and Gary Patrik
Pubbl/distr/stampa	New York, : Wiley, c1984
ISBN	1-282-30796-7 9786612307966 0-470-31663-2 0-470-31730-2
Descrizione fisica	1 online resource (254 p.)
Collana	Wiley series in probability and mathematical statistics
Altri autori (Persone)	KlugmanStuart A. <1949->
Disciplina	368 368.0101519532 368.015
Soggetti	Insurance - Mathematical models Insurance - Statistical methods Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliography and index.
Nota di contenuto	LOSS DISTRIBUTIONS; Contents; 1. Introduction; 1.1. Basic Terminology; 1.2. Coverage Limitations; 1.3. Evaluation of Coverage Limitations; 1.4. Data Collection and Modeling; 2. Models for Random Variables; 2.1. Models; 2.2. The Poisson Process and Related Models; 2.3. Models for Joint Random Variables; 2.4. Normal Models; 2.5. Linear Functions of Random Variables; 2.6. Functions of Random Variables; 2.7. The Mixture of Models; 3. Statistical Inference; 3.1. Model-Free Estimation of Distributions; 3.2. Estimating Distributions by Simulation; 3.3. Point Estimation; 3.4. Interval Estimation 3.5. Tests of Statistical Hypotheses3.6. Testing the Fit of Models; 3.7. Applications and Associated Algorithms; 4. Modeling Loss Distributions; 4.1. Introduction; 4.2. Ungrouped Data, Truncation from Below; 4.3. Grouped Data, Mixture of Models; 4.4. Truncated and Shifted Data, Mixture of Models; 4.5. Clustering, Truncation from Above, Combining Samples; 4.6. A Bivariate Model; 4.7. A Review of the Modeling Process; 5. Applications of Distributional Models; 5.1.

Introduction; 5.2. Inflation, Percentile Estimation; 5.3. Deductibles, Leveraging
5.4. Other Deductibles, Comparisons of Distributions5.5. Limits, Comparisons of Distributions; 5.6. Limits, Layers, Allocated Loss Adjustment Expenses; References; Appendix Characteristics of Selected Distributions; Index

Sommario/riassunto

Devoted to the problem of fitting parametric probability distributions to data, this treatment uniquely unifies loss modeling in one book. Data sets used are related to the insurance industry, but can be applied to other distributions. Emphasis is on the distribution of single losses related to claims made against various types of insurance policies. Includes five sets of insurance data as examples.

2. **Record Nr.**

UNICASUFI0263323

Titolo

Bibliographie géographique internationale : Francis 531

Pubbl/distr/stampa

Paris, : CNRS, 1995-2015

ISSN

1274-9249

Descrizione fisica

30 cm

Disciplina

016.91

Soggetti

Geografia - Periodici
Geografia - Bibliografia

Lingua di pubblicazione

Francese

Formato

Materiale a stampa

Livello bibliografico

Periodico

Note generali

Trimestrale
In testa al front.: PRODIG ; INIST.