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Titolo	Actuarial theory for dependent risks [[electronic resource]] : measures, orders and models / / M. Denuit ... [et al.]
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Descrizione fisica	1 online resource (460 p.)
Altri autori (Persone)	DenuitM (Michel)
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Soggetti	Risk (Insurance) - Mathematical models 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 bibliographical references p. ([422]-437) and index.
Nota di contenuto	Actuarial Theory for Dependent Risks; Contents; Foreword; Preface; PART I THE CONCEPT OF RISK; 1 Modelling Risks; 1.1 Introduction; 1.2 The Probabilistic Description of Risks; 1.2.1 Probability space; 1.2.2 Experiment and universe; 1.2.3 Random events; 1.2.4 Sigma-algebra; 1.2.5 Probability measure; 1.3 Independence for Events and Conditional Probabilities; 1.3.1 Independent events; 1.3.2 Conditional probability; 1.4 Random Variables and Random Vectors; 1.4.1 Random variables; 1.4.2 Random vectors; 1.4.3 Risks and losses; 1.5 Distribution Functions; 1.5.1 Univariate distribution functions 1.5.2 Multivariate distribution functions1.5.3 Tail functions; 1.5.4 Support; 1.5.5 Discrete random variables; 1.5.6 Continuous random variables; 1.5.7 General random variables; 1.5.8 Quantile functions; 1.5.9 Independence for random variables; 1.6 Mathematical Expectation; 1.6.1 Construction; 1.6.2 Riemann-Stieltjes integral; 1.6.3 Law of large numbers; 1.6.4 Alternative representations for the mathematical expectation in the continuous case; 1.6.5 Alternative representations for the mathematical expectation in the discrete case; 1.6.6 Stochastic Taylor expansion

1.6.7 Variance and covariance1.7 Transforms; 1.7.1 Stop-loss transform; 1.7.2 Hazard rate; 1.7.3 Mean-excess function; 1.7.4 Stationary renewal distribution; 1.7.5 Laplace transform; 1.7.6 Moment generating function; 1.8 Conditional Distributions; 1.8.1 Conditional densities; 1.8.2 Conditional independence; 1.8.3 Conditional variance and covariance; 1.8.4 The multivariate normal distribution; 1.8.5 The family of the elliptical distributions; 1.9 Comonotonicity; 1.9.1 Definition; 1.9.2 Comonotonicity and Frechet upper bound; 1.10 Mutual Exclusivity; 1.10.1 Definition
1.10.2 Frechet lower bound1.10.3 Existence of Frechet lower bounds in Frechet spaces; 1.10.4 Frechet lower bounds and maxima; 1.10.5 Mutual exclusivity and Frechet lower bound; 1.11 Exercises; 2 Measuring Risk; 2.1 Introduction; 2.2 Risk Measures; 2.2.1 Definition; 2.2.2 Premium calculation principles; 2.2.3 Desirable properties; 2.2.4 Coherent risk measures; 2.2.5 Coherent and scenario-based risk measures; 2.2.6 Economic capital; 2.2.7 Expected risk-adjusted capital; 2.3 Value-at-Risk; 2.3.1 Definition; 2.3.2 Properties; 2.3.3 VaR-based economic capital
2.3.4 VaR and the capital asset pricing model2.4 Tail Value-at-Risk; 2.4.1 Definition; 2.4.2 Some related risk measures; 2.4.3 Properties; 2.4.4 TVaR-based economic capital; 2.5 Risk Measures Based on Expected Utility Theory; 2.5.1 Brief introduction to expected utility theory; 2.5.2 Zero-Utility Premiums; 2.5.3 Esscher risk measure; 2.6 Risk Measures Based on Distorted Expectation Theory; 2.6.1 Brief introduction to distorted expectation theory; 2.6.2 Wang risk measures; 2.6.3 Some particular cases of Wang risk measures; 2.7 Exercises; 2.8 Appendix: Convexity and Concavity; 2.8.1 Definition
2.8.2 Equivalent conditions

Sommario/riassunto

The increasing complexity of insurance and reinsurance products has seen a growing interest amongst actuaries in the modelling of dependent risks. For efficient risk management, actuaries need to be able to answer fundamental questions such as: Is the correlation structure dangerous? And, if yes, to what extent? Therefore tools to quantify, compare, and model the strength of dependence between different risks are vital. Combining coverage of stochastic order and risk measure theories with the basics of risk management and stochastic dependence, this book provides an essential guide to managing

2. Record Nr. UNINA9910784115603321

Autore	Cohen Tom <1953->
Titolo	Secret agents [[electronic resource] /] / Tom Cohen
Pubbl/distr/stampa	Minneapolis, : University of Minnesota Press, c2005
ISBN	0-8166-9516-4
Descrizione fisica	1 online resource (306 p.)
Collana	Hitchcock's cryptonymies ; ; 1
Disciplina	791.4302/33
Soggetti	Spy films - History and criticism War films - History and criticism
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Contents; Acknowledgments; Preface; Introduction: The Blind of Ocularcentrism; Part I. Police, Criminals, and the Mediatric State; 1. The Avenging Fog of Media: The Lodger as Host; 2. A User's Guide to Hitchcock's Signature Systems; 3. Espionage in the Teletechnic Empire; 4. Blackmail in the Universal Reading Room; Part II. The Spies' Post Office; 5. The Archival Wars of ""Old Man R""; 6. The Slave Revolt of Memory: R to the Power of Gamma; 7. Contretemps: Secret Agency in the Chocolate Factory; 8. Animation Blackout: The Sabotage of Aura; Part III. State of the Image 9. Solar Fronts: Politics of the Post-Enlightenment10. Zarathustran Hitchcock; 11. Extraterritoriality: An In-House Affair at the Embassy of Ao-; Coda: Exploding Cameos; Notes; Index of Films; B; F; I; J; L; M; N; P; R; S; T; V; W; Y
Sommario/riassunto	This first volume of Hitchcock's Cryptonymies provides a singularly close reading of The Lady Vanishes, Spellbound, and North by Northwest, exposing the visual and aural puns, graphic elements, and cryptograms that traverse his entire body of work. Within Hitchcock's cinema, Tom Cohen argues, these ""secret agents"" have more than just symbolic significance; they also reflect and disrupt traditional cinematic practice.