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| 1. Record Nr. | UNINA9910826887603321 |
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| Titolo | Reinsurance : actuarial and statistical aspects // Hansjorg Albrecher, University of Lausanne, Switzerland, Jan Beirlant, Katholieke Universiteit Leuven, BE, University of the Free State, South Africa, Jozef L. Teugels, Katholieke Universiteit Leuven, BE |
| Pubbl/distr/stampa | Hoboken, New Jersey : , : Wiley, , 2017 ©2017 |
| ISBN | 1-119-41994-8 1-119-41993-X 1-119-41254-4 |
| Edizione | [1st edition] |
| Descrizione fisica | 1 online resource (353 pages) : illustrations, tables |
| Collana | Wiley Series in Probability and Statistics THEi Wiley ebooks |
| Disciplina | 368.0122 |
| Soggetti | Reinsurance Actuarial science |
| Lingua di pubblicazione | Inglese |
| Formato | Materiale a stampa |
| Livello bibliografico | Monografia |
| Nota di bibliografia | Includes bibliographical references and index. |
| Sommario/riassunto | Reinsurance: Actuarial and Statistical Aspects provides a survey of both the academic literature in the field as well as challenges appearing in reinsurance practice and puts the two in perspective. The book is written for researchers with an interest in reinsurance problems, for graduate students with a basic knowledge of probability and statistics as well as for reinsurance practitioners. The focus of the book is on modelling together with the statistical challenges that go along with it. The discussed statistical approaches are illustrated alongside six case studies of insurance loss data sets, ranging from MTPL over fire to storm and flood loss data. Some of the presented material also contains new results that have not yet been published in the research literature. An extensive bibliography provides readers with links for further study. |