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| 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 |
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| Soggetti | Insurance - Mathematical models |
| | Insurance - Statistical methods |
| 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, |

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| 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. |