

1. Record Nr.	UNINA9911114723603321
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Titolo	Risk management of natural disasters. The example of Mexico
Pubbl/distr/stampa	KIT Scientific Publishing, 2006
Descrizione fisica	1 online resource (XV, 153 p. p.)
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia
Sommario/riassunto	The focuses are on the study of risk management of natural disasters from the perspective of complex systems, using the example of Mexico. It develops the theory of an arrival process taking into account an early warning system and we use it to create appropriate actuarial models. Then, it formulates a stochastic optimization problem to find an investment strategy for the management of a fund from the perspective of a risk-averse government. The solution is given with the use of the Follmer-Schweizer strategy.