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Titolo	Risk and Insurance [[electronic resource]] : A Graduate Text / / by Søren Asmussen, Mogens Steffensen
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ISBN	3-030-35176-9
Edizione	[1st ed. 2020.]
Descrizione fisica	1 online resource (XV, 505 p. 42 illus., 32 illus. in color.)
Collana	Probability Theory and Stochastic Modelling, , 2199-3130 ; ; 96
Disciplina	368.01
Soggetti	Probabilities Economics, Mathematical Risk management Actuarial science Probability Theory and Stochastic Processes Quantitative Finance Risk Management Actuarial Sciences
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	Basics -- Experience Rating -- Sums and Aggregate Claims -- Ruin Theory -- Markov Models in Life Insurance -- Financial Mathematics in Life Insurance -- Special Studies in Life Insurance -- Orderings and Comparisons -- Extreme Value Theory -- Dependence and Further Topics in Risk Management -- Stochastic Control in Non-Life Insurance -- Stochastic Control in Life Insurance -- Selected Further Topics.
Sommario/riassunto	This textbook provides a broad overview of the present state of insurance mathematics and some related topics in risk management, financial mathematics and probability. Both non-life and life aspects are covered. The emphasis is on probability and modeling rather than statistics and practical implementation. Aimed at the graduate level, pointing in part to current research topics, it can potentially replace other textbooks on basic non-life insurance mathematics and advanced risk management methods in non-life insurance. Based on chapters selected according to the particular topics in mind, the book may serve

as a source for introductory courses to insurance mathematics for non-specialists, advanced courses for actuarial students, or courses on probabilistic aspects of risk. It will also be useful for practitioners and students/researchers in related areas such as finance and statistics who wish to get an overview of the general area of mathematical modeling and analysis in insurance.