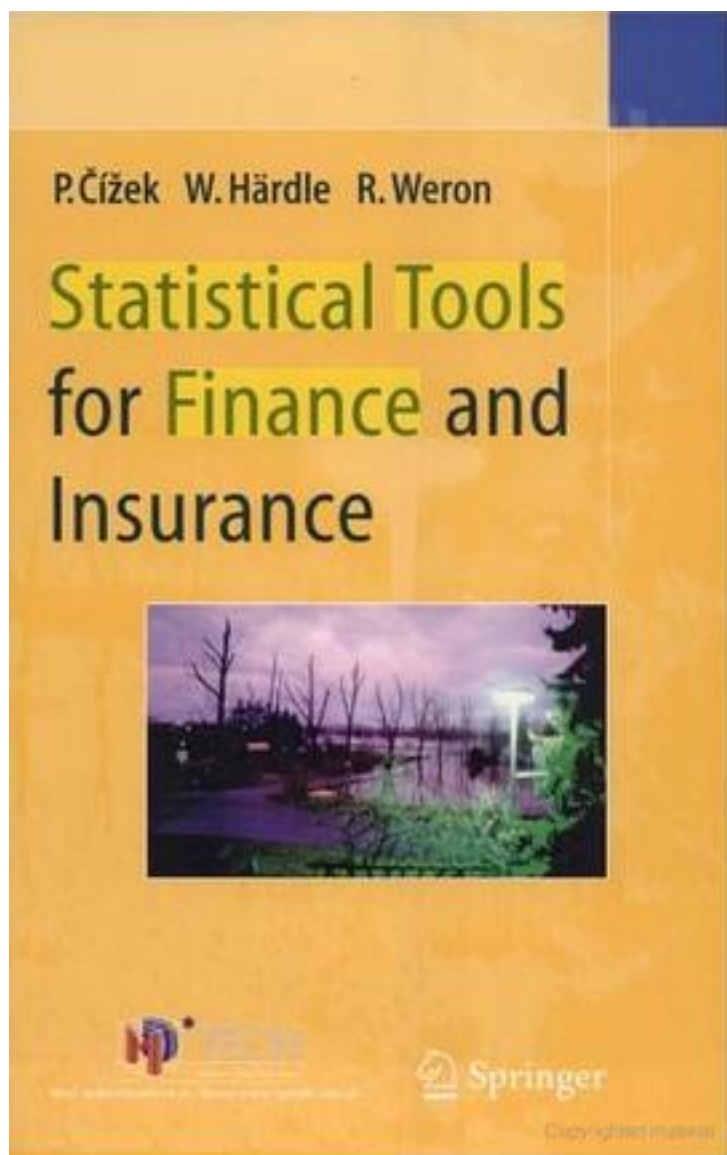


Statistical Tools for Finance and Insurance



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Statistical Tools in Finance and Insurance presents ready-to-use solutions, theoretical developments and method construction for many practical problems in quantitative finance and insurance. Written by practitioners and leading academics in the field, this book offers a unique combination of topics from which every market analyst and risk manager will benefit.

Covering topics such as heavy tailed distributions, implied trinomial trees, support vector machines, valuation of mortgage-backed securities, pricing of CAT bonds, simulation of risk processes and ruin probability approximation, the book does not only offer practitioners insight into new methods for their applications, but it also gives theoreticians insight into the applicability of the stochastic technology. Additionally, the book provides the tools, instruments and (online) algorithms for recent techniques in quantitative finance and modern treatments in insurance calculations.

Written in an accessible and engaging style, this self-instructional book makes a good use of extensive examples and full explanations. The design of the text links theory and computational tools in an innovative way. All Quantlets for the calculation of examples given in the text are supported by the academic edition of XploRe and may be executed via XploRe Quantlet Server (XQS). The downloadable electronic edition of the book enables one to run, modify, and enhance all Quantlets on the spot.

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