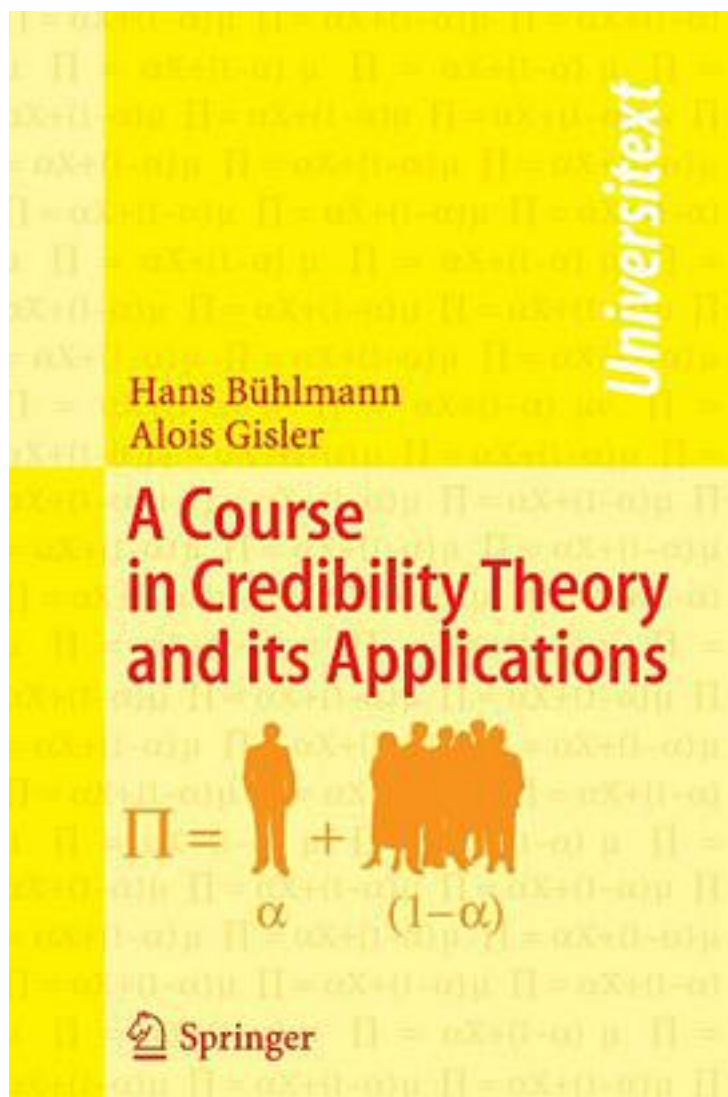


# A Course in Credibility Theory And Its Applications



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The book is aimed at teachers and students as well as practising experts in the financial area, in particular at actuaries in the field of property-casualty insurance, life insurance, reinsurance and insurance supervision. Persons working in the wider world of finance will also find many relevant ideas and examples even though credibility methods have not yet been widely applied here. The book covers the subject of Credibility Theory extensively and includes most aspects of this topic from the simplest case to the most general dynamic model. Credibility is a lifeless topic if it is not linked closely to practical applications. The book therefore treats explicitly the tasks which the actuary encounters in his daily work such as estimation of loss ratios, claim frequencies and claim sizes. This book deserves a place on the bookshelf of every actuary and mathematician who works, teaches or does research in the area of insurance and finance.

作者介绍:

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