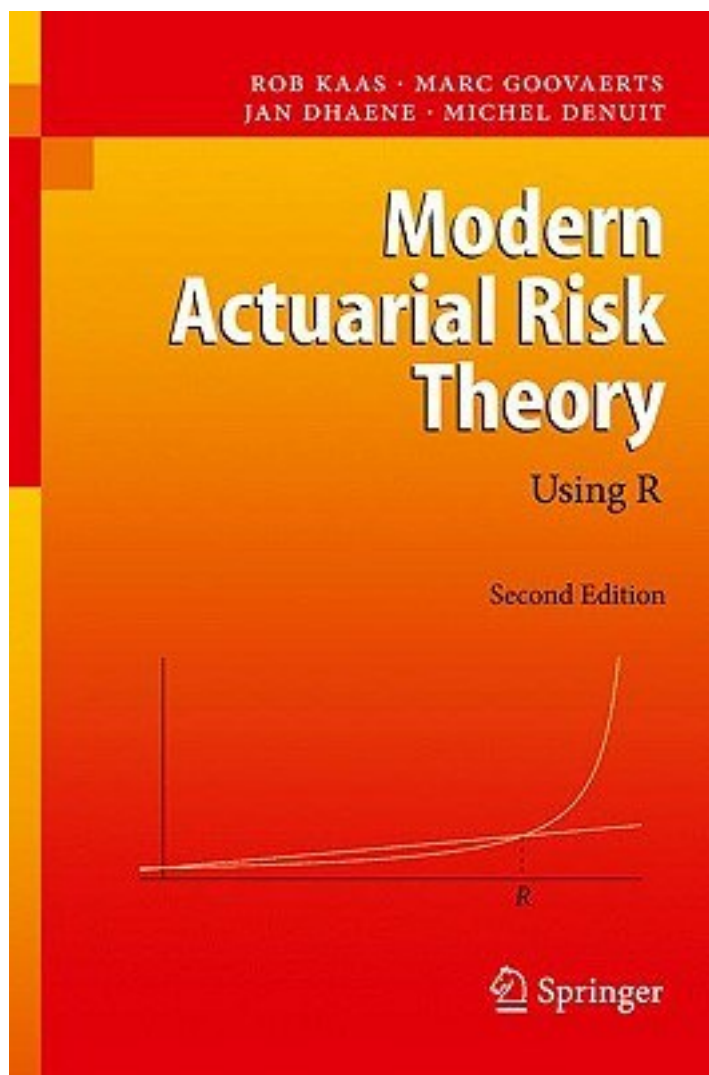


Modern Actuarial Risk Theory



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Apart from standard actuarial theory, "Modern Actuarial Risk Theory" contains methods that are relevant for actuarial practice, for instance the rating of automobile insurance policies, premium principles and IBNR models, as well as generalized linear models with an eye on actuarial applications. Furthermore, extensive introductions are given to credibility theory and ordering of risks. The book reflects the state of the art in actuarial risk theory. In addition to some chapters which are compatible with official material of actuarial education in North-America, Europe and other parts of the world, the book contains important material on topics that are relevant for recent insurance and actuarial developments including determining solvency measures, fair-value computations, reserving, ranking of risks, modelling dependencies and the use of generalized linear models. Basic ideas on risk measures in the framework of insurance premiums are also considered. The numerous exercises contained in "Modern Actuarial Risk Theory", together with the hints for solving the more difficult ones and the numerical answers to many others, make the book useful as a textbook. Some important practical paradigms in insurance are presented in a way that is appealing to actuaries in their daily business. The mathematical background assumed is on a level such as acquired in the first stage of a bachelors program in quantitative economics or mathematical statistics.

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