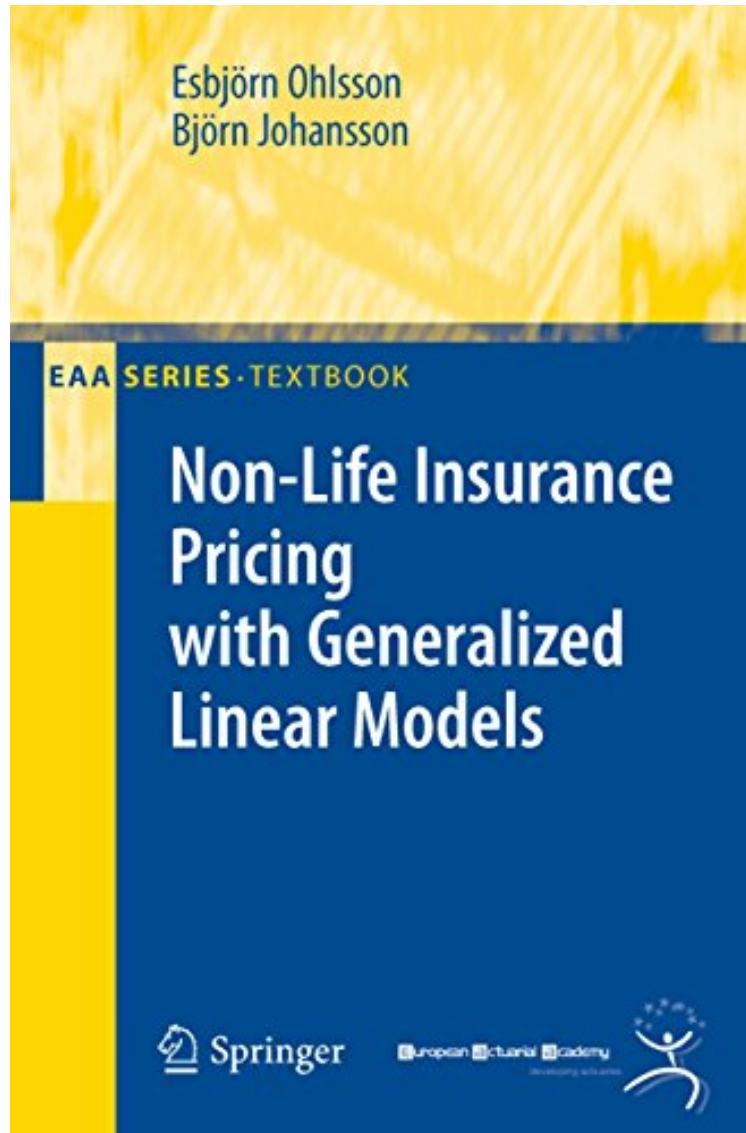


(Mobile ebook) Non-Life Insurance Pricing with Generalized Linear Models (EAA Series)

Non-Life Insurance Pricing with Generalized Linear Models (EAA Series)

Esbjournl;rn Ohlsson, Bjournl;rn Johansson
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Esbjournl;rn Ohlsson, Bjournl;rn Johansson : Non-Life Insurance Pricing with Generalized Linear Models (EAA Series) before purchasing it in order to gage whether or not it would be worth my time, and all praised Non-Life Insurance Pricing with Generalized Linear Models (EAA Series):

Non-life insurance pricing is the art of setting the price of an insurance policy, taking into consideration varoius

properties of the insured object and the policy holder. Introduced by British actuaries generalized linear models (GLMs) have become today a the standard approach for tariff analysis. The book focuses on methods based on GLMs that have been found useful in actuarial practice and provides a set of tools for a tariff analysis. Basic theory of GLMs in a tariff analysis setting is presented with useful extensions of standard GLM theory that are not in common use. The book meets the European Core Syllabus for actuarial education and is written for actuarial students as well as practicing actuaries. To support reader real data of some complexity are provided at www.math.su.se/GLMbook.

From the reviews: "This book presents the basic theory of generalized linear models (GLMs) in a tariff analysis setting and also gives some useful extension of standard GLM theory. Many theoretical results of this book are supplemented by several examples and numerical illustrations. Plenty of useful exercises finish each chapter of the book. The textbook is intended for practicing actuaries and actuarial students with a background in mathematics and mathematical statistics." (Jonas Scaron; iaulys, Zentralblatt MATH, Vol. 1194, 2010) From the Back Cover Setting the price of a non-life insurance policy involves the statistical analysis of insurance data, taking into consideration various properties of the insured object and the policy holder. Introduced by British actuaries, generalized linear models (GLMs) have by now become a standard approach used for pricing in many countries. The book focuses on methods based on GLMs that have been found useful in actuarial practice. Basic theory of GLMs in an insurance setting is presented, with useful extensions that are not in common use. The book can be used in actuarial education designed to meet the European Core Syllabus and is written for actuarial students as well as practicing actuaries. To support the readers, it contains case studies using real data of some complexity that are available on the www.