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Non-Life Insurance Pricing with Generalized Linear Models



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Non Life Insurance Pricing With Generalized Linear Models

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Non Life Insurance Pricing With Generalized Linear Models:

Non-Life Insurance Pricing with Generalized Linear Models Esbjörn Ohlsson, Björn Johansson, 2010-03-18 Non life insurance pricing is the art of setting the price of an insurance policy taking into consideration various properties of the insured object and the policy holder Introduced by British actuaries generalized linear models GLMs have become today 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

Non-Life Insurance Pricing with Generalized Linear Models Esbjörn Ohlsson, Björn Johansson, 2010-09-10 [Pricing in General Insurance](#) Pietro Parodi, 2014-10-15 Based on the syllabus of the actuarial industry course on general insurance pricing with additional material inspired by the author's own experience as a practitioner and lecturer Pricing in General Insurance presents pricing as a formalised process that starts with collecting information about a particular policyholder or risk and ends with a cost *Advances in Econometrics, Operational Research, Data Science and Actuarial Studies* M. Kenan Terzioğlu, 2022-01-17 This volume presents techniques and theories drawn from mathematics statistics computer science and information science to analyze problems in business economics finance insurance and related fields The authors present proposals for solutions to common problems in related fields To this end they are showing the use of mathematical statistical and actuarial modeling and concepts from data science to construct and apply appropriate models with real life data and employ the design and implementation of computer algorithms to evaluate decision making processes This book is unique as it associates data science data scientists coming from different backgrounds with some basic and advanced concepts and tools used in econometrics operational research and actuarial sciences It therefore is a must read for scholars students and practitioners interested in a better understanding of the techniques and theories of these fields

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