

ROB KAAS · MARC GOOVAERTS  
JAN DHAENE · MICHEL DENUIT

# Modern Actuarial Risk Theory

Using R

Second Edition



 Springer

# Modern Actuarial Risk Theory Using R

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## **Modern Actuarial Risk Theory Using R:**

**Modern Actuarial Risk Theory** Rob Kaas, Marc Goovaerts, Jan Dhaene, Michel Denuit, 2008-08-17 Modern Actuarial Risk Theory contains what every actuary needs to know about non life insurance mathematics It starts with the standard material like utility theory individual and collective model and basic ruin theory Other topics are risk measures and premium principles bonus malus systems ordering of risks and credibility theory It also contains some chapters about Generalized Linear Models applied to rating and IBNR problems As to the level of the mathematics the book would fit in a bachelors or masters program in quantitative economics or mathematical statistics This second and much expanded edition emphasizes the implementation of these techniques through the use of R This free but incredibly powerful software is rapidly developing into the de facto standard for statistical computation not just in academic circles but also in practice With R one can do simulations find maximum likelihood estimators compute distributions by inverting transforms and much more

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