



## Loss Models: Further Topics (Wiley Series in Probability and Statistics)

By Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot

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**Loss Models: Further Topics (Wiley Series in Probability and Statistics)** By  
Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot

An essential resource for constructing and analyzing advanced actuarial models

*Loss Models: Further Topics* presents extended coverage of modeling through the use of tools related to risk theory, loss distributions, and survival models. The book uses these methods to construct and evaluate actuarial models in the fields of insurance and business. Providing an advanced study of actuarial methods, the book features extended discussions of risk modeling and risk measures, including Tail-Value-at-Risk. *Loss Models: Further Topics* contains additional material to accompany the Fourth Edition of *Loss Models: From Data to Decisions*, such as:

- Extreme value distributions
- Coxian and related distributions
- Mixed Erlang distributions
- Computational and analytical methods for aggregate claim models
- Counting processes
- Compound distributions with time-dependent claim amounts
- Copula models
- Continuous time ruin models
- Interpolation and smoothing

The book is an essential reference for practicing actuaries and actuarial researchers who want to go beyond the material required for actuarial qualification. *Loss Models: Further Topics* is also an excellent resource for graduate students in the actuarial field.

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## Editorial Review

From the Back Cover

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## About the Author

**STUART A. KLUGMAN, PhD**, is Staff Fellow (Education) at the Society of Actuaries and Principal Financial Group Distinguished Professor Emeritus of Actuarial Science at Drake University. Dr. Klugman is a two-time recipient of the Society of Actuaries' Presidential Award.

**HARRY H. PANJER, PhD**, is Distinguished Professor Emeritus in the Department of Statistics and Actuarial Science at the University of Waterloo, Canada. Dr. Panjer was previously president of the Canadian Institute of Actuaries and the Society of Actuaries.

**GORDON E. WILLMOT, PhD**, is Munich Re Chair in Insurance and Professor in the Department of Statistics and Actuarial Science at the University of Waterloo, Canada. Dr. Willmot has authored more than eighty-five articles in the areas of risk theory, queuing theory, distribution theory, and stochastic modeling in insurance.

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This Loss Models: Further Topics (Wiley Series in Probability and Statistics) book is not really ordinary book, you have after that it the world is in your hands. The benefit you have by reading this book is usually information inside this guide incredible fresh, you will get data which is getting deeper you read a lot of information you will get. This kind of Loss Models: Further Topics (Wiley Series in Probability and Statistics) without we recognize teach the one who reading through it become critical in considering and analyzing. Don't possibly be worry Loss Models: Further Topics (Wiley Series in Probability and Statistics) can bring if you are and not make your handbag space or bookshelves' turn out to be full because you can have it inside your lovely laptop even telephone. This Loss Models: Further Topics (Wiley Series in Probability and Statistics) having excellent arrangement in word as well as layout, so you will not truly feel uninterested in reading.

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