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Multivariate insurance models: an overview. (English) Zbl 1284.91197
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Summary: This literature review summarizes the results from a collection of research papers that relate to modeling insurance claims and the processes associated with them. We consider work by more than 55 authors, published or presented between 1971 and 2008.

MSC:

91B30 Risk theory, insurance (MSC2010)

91-02 Research exposition (monographs, survey articles) pertaining to game theory, economics, and finance

Cited in 8 Documents

Keywords:

claim sizes; number of claims; multivariate dependency

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