

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

Loss models. From data to decisions. 4th revised and updated ed. (English) [Zbl 1272.62002](#)
Wiley Series in Probability and Statistics. Hoboken, NJ: John Wiley & Sons (ISBN 978-1-118-31532-3/hbk; 978-1-1184-1164-3/ebook). xiv, 512 p. (2012).

Publisher's description: Thoroughly revised and updated with essential material related to the C/4 actuarial exam, this invaluable new edition maintains an approach to modeling and forecasting utilizing tools related to risk theory, loss distributions, and survival models. It covers everything from random variables, basic distributional quantities, and copula models to parametric estimation methods, risk management and measures, and extreme value distributions. It also provides over 400 exercises from previous examinations, places emphasis on calculations and spreadsheet implementation, and offers a supplemental solutions manual and access to an FTP web site.

See the review of the first edition in [\[Zbl 0905.62104\]](#). For the 3rd edition see [\[Zbl 1159.62070\]](#).

MSC:

- 62-01** Introductory exposition (textbooks, tutorial papers, etc.) pertaining to statistics
- 62P05** Applications of statistics to actuarial sciences and financial mathematics

Cited in **2** Reviews
Cited in **121** Documents

Software:

[Excel](#)