

## Loss Models From Data Decisions

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**stat 479: loss models - purdue university** - textbook: loss models: from data to decisions (fourth edition) by klugman, panjer, and wilmon published by wiley the textbook is not required but is recommended. calculators the only calculators permitted for this class will be those permitted to be used on the society of actuaries examinations in the spring 2017.

**fft-based identification of data loss models** - b. formulation of data loss in order to model the data loss, a so-called data availability indicator function,  $k_n$ , is introduced [5]:  $k_n = \hat{A}^T \mathbf{1}$ ; if the sample is processed at  $n$

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**chapters 10-12 of - member | soa** - at this point we present four data sets, referred to as data sets a, b, c, and d. they will be used several times, some in this chapter and some in later chapters. data set a this data set is well-known in the casualty actuarial literature. it was first analyzed in the paper [5] by dropkin in 1959. he collected data from 1956-1958 on

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