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LOSS DATA ANALYSIS

The Maximum Entropy Approach



With applications in insurance, banking and finance as well as engineering and the natural sciences, Operational Risk Assessment is an important tool to mitigate losses. This textbook focuses on loss data analysis using a maximum entropy approach. After introductions of statistical tools and frequency models, specific examples using R are discussed.

De Gruyter Textbook

xii, 198 pages, 29 Figures (bw),
4 Figures (c), 78 Schedule (bw)

Paperback:

RRP *€ [D] 59.95 / *US\$ 68.99 /
*GBP 49.99
ISBN 978-3-11-051604-3

eBook:

Please visit degruyter.com
PDF ISBN 978-3-11-051607-4
EPUB ISBN 978-3-11-051613-5

Date of Publication: February 2018

Language of Publication: English

Subjects:

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