

Statistical Tools For Finance And Insurance

[DOWNLOAD HERE](#)

I Finance: Models for heavy-tailed asset returns (Szymon Borak, Adam Misiorek, and Rafał Weron).- Expected shortfall (Simon A. Broda and Marc S. Paolella).- Modelling conditional heteroscedasticity in nonstationary series (Pavel Cizek).- FX smile in the Heston model (Agnieszka Janek, Tino Kluge, Rafał Weron, and Uwe Wystup).- Pricing of Asian temperature risk (Fred Espen Benth, Wolfgang Karl Hrdle, and Brenda Lopez Cabrera).- Variance swaps (Wolfgang Karl Hrdle and Elena Silyakova).- Learning machines to help predict bankruptcy (Wolfgang Karl Hrdle, Linda Hoffmann, and Rouslan Moro).- Distance matrix method for network structure analysis (Janusz Mskiewicz).- II Insurance: Building loss models (Krzysztof Burnecki, Joanna Janczura, and Rafał Weron).- Ruin probability in finite time (Krzysztof Burnecki and Marek Teuerle).- Property and casualty insurance pricing with GLMs (Jan Iwanik).- Pricing of catastrophe bonds (Krzysztof Burnecki, Grzegorz Kukla, and David Taylor).- Return distributions of equity-linked retirement plans (Nils Detering, Andreas Weber, and Uwe Wystup).- Index. EAN/ISBN : 9783642180620 Publisher(s): Springer, Berlin Format: ePub/PDF Author(s): Cizek, Pavel - Hrdle, Wolfgang Karl - Weron, Rafał

[DOWNLOAD HERE](#)

Similar manuals: