

Jasiulewicz, Helena

Application of mixture models to approximation of age-at-death distribution. (English)

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Mixture models were applied to approximate a distribution of a lifetime. As the optimizing criterion, the minimizing of the chi-square statistic was adopted. This method was verified for three mixtures consisting of three distributions for American and Polish populations.

MSC:

62P05 Applications of statistics to actuarial sciences and financial mathematics

Keywords:

mixture models; life insurance; lifetime

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References:

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