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Approximations for stop-loss premiums. (English) Zbl 0624.62097
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We derive an approximation for stop-loss premiums for a number of specific cases. Both exponential and subexponential estimates are derived while special emphasis is given to the compound Poisson case. The full set of examples should provide a wide variety of situations covering most cases occurring in practice.

MSC:

62P05 Applications of statistics to actuarial sciences and financial mathematics Cited in 6 Documents

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compound distribution; compound Poisson claim size process; approximation for stop-loss premiums; exponential and subexponential estimates

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