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On algebraic equivalence of tariffing systems. (English) Zbl 0629.62102
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Based on a concept of insurance form we show that the following three tariffing systems are mathematically equivalent: the model of experience rating, the over-loss risk covering and the bonus system. The equivalence is described by explicit one-to-one algebraic correspondences. As by-product a known result on self-financed insurance forms is derived very simply.

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Keywords:

algebraic equivalence of tariffing systems; insurance form; experience rating; over-loss risk covering; bonus system; self-financed insurance forms

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References:

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- [2] Bernhardt, R.; Endres, J., Erfahrungstarifierung (experience rating) und getrennte abrechnungsverbände in der lebensversicherung, *Blätter der DGVM*, Band XIV, 200-229, (1979), Heft 2

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