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Extremal Events For Insurance
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Extreme value theory (QRM Chapter
5)Event Insurance 101

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in insuranceThe Future Role of
Insurance The future of insurance
claims ~~Integration Spotlight: Applied
Epic and Citrix Solutions for Insurance~~
Lessons learnt from insurance

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catastrophe modelling

WEBINAR: Insurance Innovators and
Earnix - The Future of Insurance

Personalization in Insurance
Insurance
Digital Marketing: An Introduction to
the Connected Generation

Life Insurance Training + Bonus:

"What Drives You?" "Why Life

Insurance is Important? | Actual

Interview with a client with actual

claim experience Interview Paul

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in the insurance industry ~~The future of~~

~~the insurance industry: A capabilities~~

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~~POT method using Pareto distribution~~

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~~of Fintech 2016 Central Limit Theorem~~

~~and Extreme Value Distributions~~

~~Digital Transformation within the~~

~~Insurance Industry: A Panal Discussion~~

~~Announcement Webinar For Insurance~~

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~~Ecosystems Uncaptive Agency: The~~

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Both in insurance and in finance applications, questions involving extremal events (such as large insurance claims, large fluctuations, in financial data, stock-market shocks, risk management, ...) play an increasingly important role. This much awaited book presents a comprehensive development of extreme value methodology for random walk models, time series, certain types of continuous-time stochastic processes and compound Poisson processes, all

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the previous c hapters w e ha v in tro
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d-els in order to describ e, a
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en ts the one{dimensional case. The
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important role in stochastic modelling in insurance and finance. Over many years, probabilists and statisticians have developed techniques for the description, analysis and prediction of such events.

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Chapter 6, on statistical analysis of extremal events, is enjoyable and extremely useful for practitioners in finance and insurance. Chapter 7 touches upon time series and its relation to heavy tails. Finally, chapter 8 is a put-pourri of topics: ARCH processes, stable processes, self-similarity.

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real world however often informs us ab-

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out such events through statistical data: major insurance claims, oodlev

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