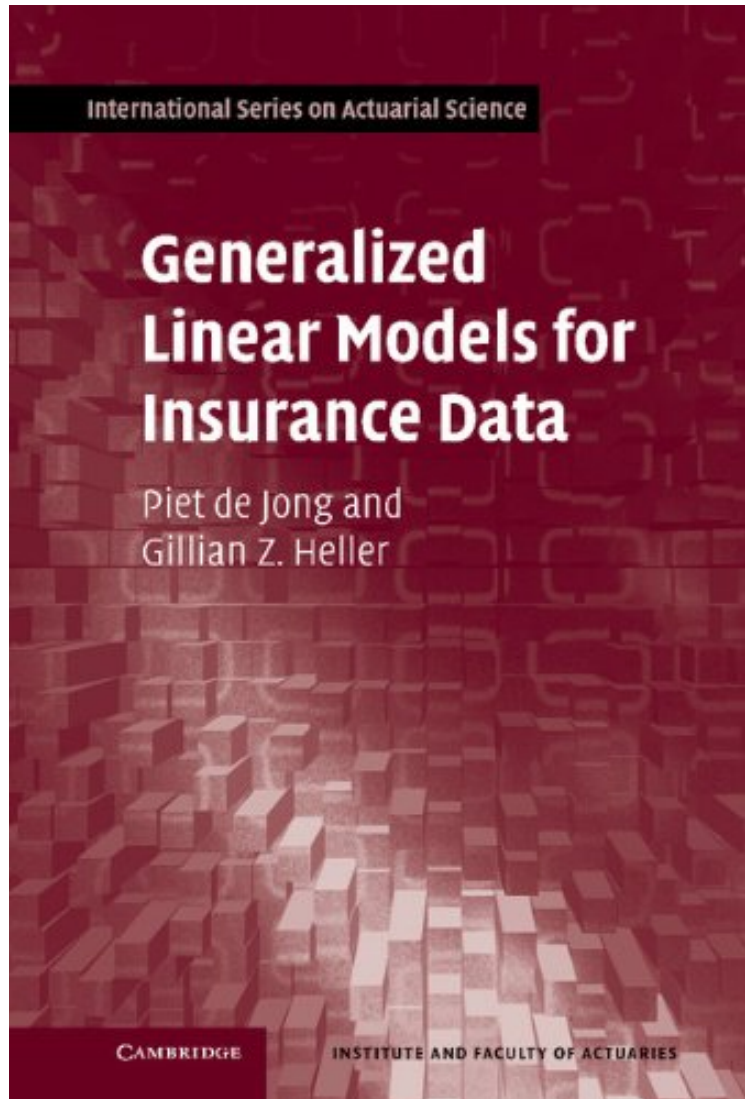


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Generalized Linear Models for Insurance Data (International Series on Actuarial Science)

PIET DE JONG, GILLIAN Z. HELLER
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0 of 0 people found the following review helpful. A very good introductory textBy Aran Joseph CanesA very good introduction to Generalized Linear Models for actuaries and analytics professionals. Particularly useful is an appendix with examples of how to program in SAS the different techniques. Those without a graduate background in statistics will find the first chapters of the book very helpful as the authors review a good amount of basic material. Those with

a more advanced background will find, however, that they need not read the first half of the book as all of this is covered in introduction to statistics courses. They will also be disappointed that the book is more of an introduction than a thorough treatment of the topic. However, for those without a technical background in statistics, I don't know of a more useful introduction to GLM. 0 of 0 people found the following review helpful. Good book By B. Robidoux I thought this book was very approachable. I wish the examples in the book were R instead of SAS. The R example code was bare bones. He definitely could have shown the R that back the tables and graphs in the book. 0 of 2 people found the following review helpful. Five Stars By Julio Castillo excellent Content

This is the only book actuaries need to understand generalized linear models (GLMs) for insurance applications. GLMs are used in the insurance industry to support critical decisions. Until now, no text has introduced GLMs in this context or addressed the problems specific to insurance data. Using insurance data sets, this practical, rigorous book treats GLMs, covers all standard exponential family distributions, extends the methodology to correlated data structures, and discusses recent developments which go beyond the GLM. The issues in the book are specific to insurance data, such as model selection in the presence of large data sets and the handling of varying exposure times. Exercises and data-based practicals help readers to consolidate their skills, with solutions and data sets given on the companion website. Although the book is package-independent, SAS code and output examples feature in an appendix and on the website. In addition, R code and output for all the examples are provided on the website.

"I would recommend such a book to my students without hesitation." Cho-Jieh Chen, Journal of the American Statistical Association
About the Author Gillian Heller is Associate Professor of Statistics at Macquarie University. She has been teaching GLM to actuarial students for the past ten years, and has given several outside courses on GLMs to research analysts in insurance companies. Piet de Jong is Professor of Actuarial Studies at Macquarie University. His research interests lie mainly in time series analysis and forecasting as well as actuarial areas, and he has consulted widely in the insurance and forecasting areas in both Australia and North America.