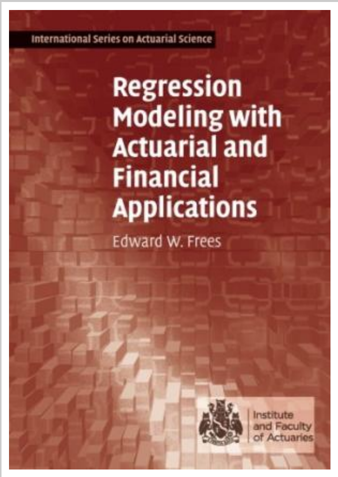

Regression Modeling with Actuarial and Financial Applications (Paperback)

By Edward W. Frees

CAMBRIDGE UNIVERSITY PRESS, United Kingdom, 2010. Paperback. Condition: New. Language: English . Brand New Book ***** Print on Demand *****.This text gives budding actuaries and financial analysts a foundation in multiple regression and time series. They will learn about these statistical techniques using data on the demand for insurance, lottery sales, foreign exchange rates, and other applications. Although no specific knowledge of risk management or finance is presumed, the approach introduces applications in which statistical techniques can be used to analyze real data of interest. In addition to the fundamentals, this book describes several advanced statistical topics that are particularly relevant to actuarial and financial practice, including the analysis of longitudinal, two-part (frequency/severity), and fat-tailed data. Datasets with detailed descriptions, sample statistical software scripts in R and SAS , and tips on writing a statistical report, including sample projects, can be found on the book s Web site:

Reviews

An incredibly amazing ebook with perfect and lucid answers. It is writter in basic terms and never difficult to understand. Its been written in an exceptionally basic way and it is only right after i finished reading this ebook in which in fact modified me, affect the way i really believe.

*-- **Beverly Hoppe***

Extremely helpful for all class of individuals. Better then never, though i am quite late in start reading this one. I realized this publication from my i and dad suggested this ebook to discover.

*-- **Adela Schroeder II***