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SEMINARIO

"Exchangeable claim sizes in a compound Poisson process"

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Abstract:

When dealing with risk models the typical assumption of independence among claim size distributions is not always satis¯ed. Here we consider the case when the claim sizes are exchangeable and study the implications when constructing aggregated claims through compound Poisson type processes. In particular, exchangeability is achieved through conditional independence and using parametric and nonparametric measures for the conditioning distribution. A full Bayesian analysis of the proposed model is carried out to illustrate..