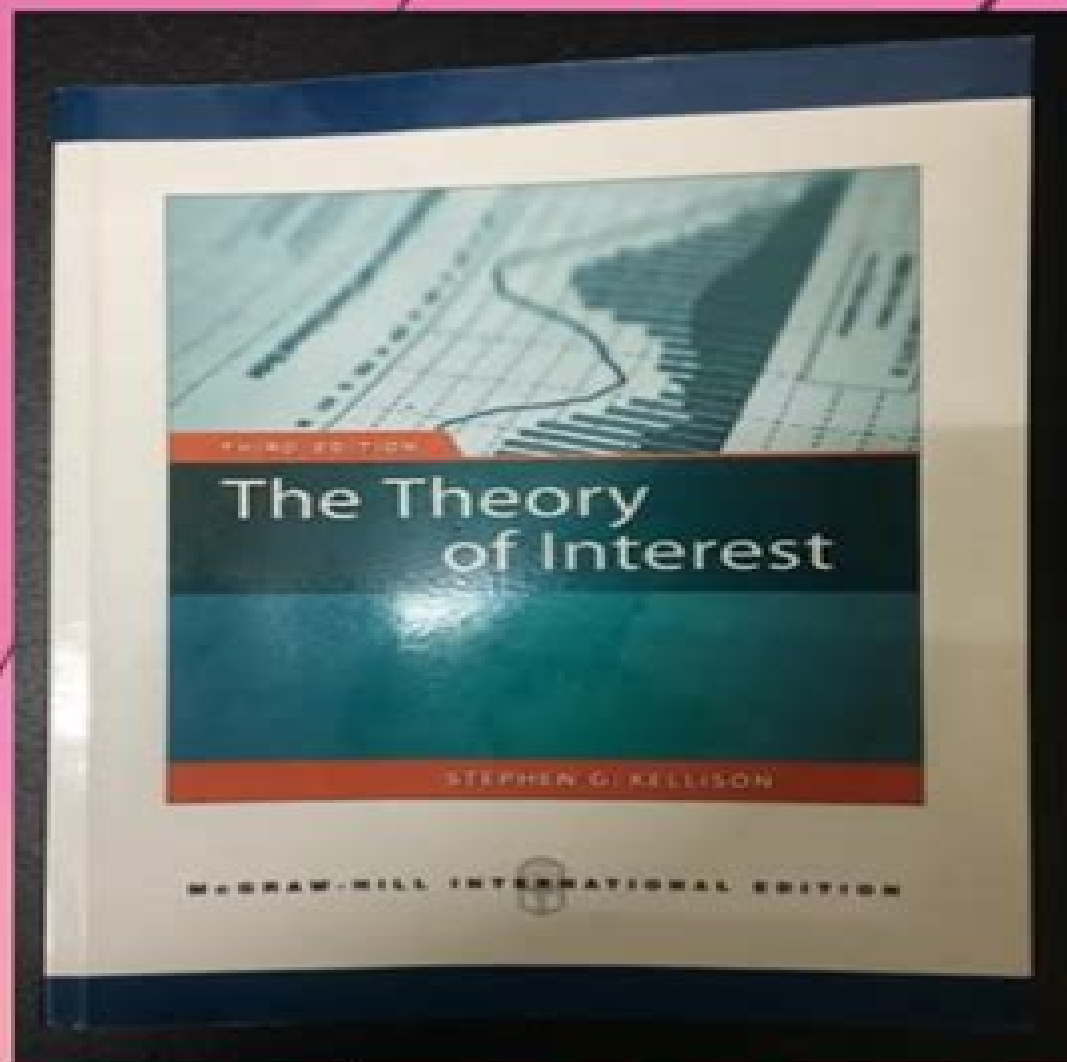


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Ross



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loss function associated with standard actuarial models and Gompertz and Makeham distributions Sections on the concept of actuarial statistics for a collection of stochastic status models The book presents a unified approach to both financial and actuarial modeling through the use of general status structures The authors define future time dependent financial actions in terms of a status structure that may be either deterministic or stochastic They show how deterministic status structures lead to classical interest and annuity models investment pricing models and aggregate claim models They also employ stochastic status structures to develop financial and actuarial models such as surplus models life insurance and life annuity models

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