
Runners Corporation Accounting Practice Set Using

extreme value theory as a risk management tool - name /8042/03 04/21/99 09:19am plate # 0 pg 31 # 2
extreme value theory as a risk management tool 31 naaj (soa) figure 2 actuarial credit risk accounting (acra)
figure 1 1987 crash swiss portfolio damaged in a hail storm over a spe-

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