

Seminario Aleatorio

Sesión 288

Integral and differential equations for the moments of multistate models in health insurance

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Abstract

The moments of the random future liabilities of health insurance policies are key quantities for studying distributional properties of the future liabilities. Assuming that the randomness of the future health status of individual policyholders can be described by a Semi-Markovian multistate model, integral and differential equations are derived for moments of any order and for the moment generating function. Different representations are derived and discussed with a view to numerical solution methods.

**Viernes 26 de febrero de 2016, 13:00 hrs.
Aula B-3, Plantel Río Hondo**

El Seminario Aleatorio está destinado tanto a profesores como a estudiantes, por lo que el Departamento de Estadística agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.

En la red: <http://estadistica.itam.mx/es/51/contenido/seminario-aleatorio-de-estadistica>