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## Modern Actuarial Risk Theory

*Rob Kaas, Marc Goovaerts, Jan Dhaene, Michel Denuit*  
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**Rob Kaas, Marc Goovaerts, Jan Dhaene, Michel Denuit : Modern Actuarial Risk Theory** before purchasing it in order to gage whether or not it would be worth my time, and all praised Modern Actuarial Risk Theory:

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book is NOT well structured, and the text is definitely not well written. The material is too dense with various strange statements that are incomprehensible, as if the writers were in a great hurry or really did not proofread, not even once. Notation is dropped around like free pies, it is so easy to get confused when moving from section to section. I do not recommend this book at all. 0 of 0 people found the following review helpful. Great Text By Robert L McPherson This is a great text, full of examples in addition to clear explanations of theory. It is very helpful to have the R code to see the implementation of the mechanics behind the formulas.

The book contains important material on topics that are relevant for recent insurance and actuarial developments including determining solvency measures, fair-value computations, reserving, ranking of risks, modelling dependencies and the use of generalized linear models. Numerous exercises and the hints for solving them make the book useful as a textbook. Practical paradigms in insurance are presented in a way that is appealing to actuaries in their daily business.

About the Author Michel Denuit - Michel Denuit is Professor of Statistics and Actuarial Science at the Universite catholique de Louvain, Belgium. His major fields of research are risk theory and stochastic inequalities. He (co-)authored numerous articles appeared in applied and theoretical journals and served as member of the editorial board for several journals (including Insurance: Mathematics and Economics). He is a section editor on Wiley's Encyclopedia of Actuarial Science. Jan Dhaene, Faculty of Economics and Applied Economics KU Leuven, Belgium. Marc Goovaerts, Professor of Actuarial Science (Non-life Insurance) at University of Amsterdam (The Netherlands) and Catholique University of Leuven (Belgium) Rob Kaas, Professor of Actuarial Science (Actuarial Statistics), U. Amsterdam, The Netherlands. Michel Denuit - Professor, Institute of Actuarial Science, UCL, Belgium. Michel Denuit is Professor of Statistics and Actuarial Science at the Universite Catholique de Louvain, Belgium. His major fields of research are risk theory and stochastic inequalities. He has (co-)authored numerous articles that have appeared in applied and theoretical journals and served as member of the editorial board for several journals (including Insurance: Mathematics and Economics). He is a section editor on Wiley's Encyclopedia of Actuarial Science, and is the author of two previous books, one of them with Wiley. Xavier Marechal - Universite Catholique de Louvain, Belgium CEO of Reacfin, Belgium. Sandra Pitrebois - Universite Catholique de Louvain, Belgium Secura Belgian Re, Brussels. Jean-Francois Walhin - Universite Catholique de Louvain, Belgium Secura Belgian Re, Brussels