

Catastrophe Models in Practice

ICA 2002

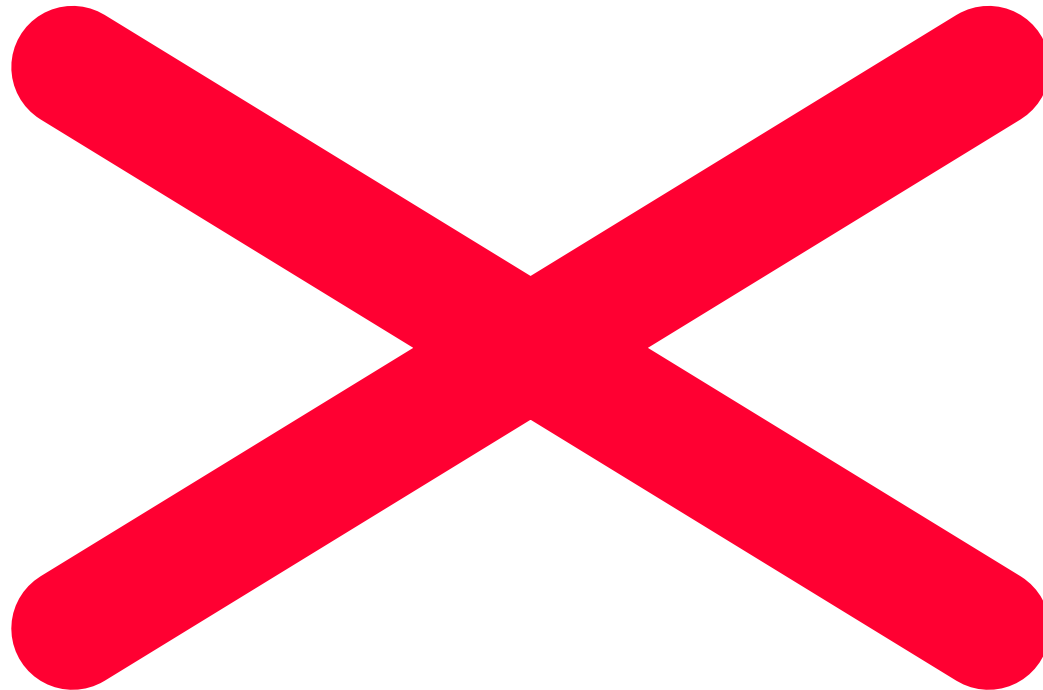
Cancun, Mexico

18 March 2002

Tim Aman

Select Cat Pricing

Risk Load & Loss on Line



Historical Perspective



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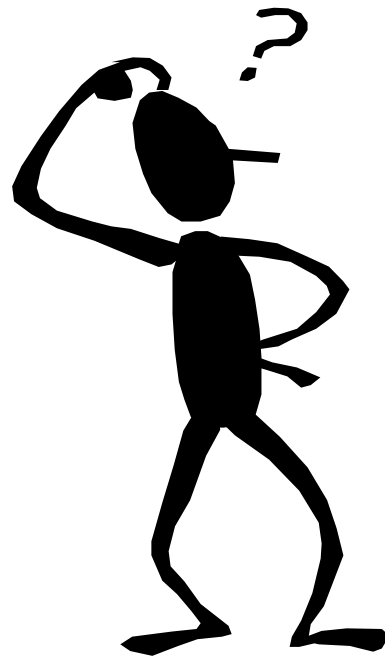


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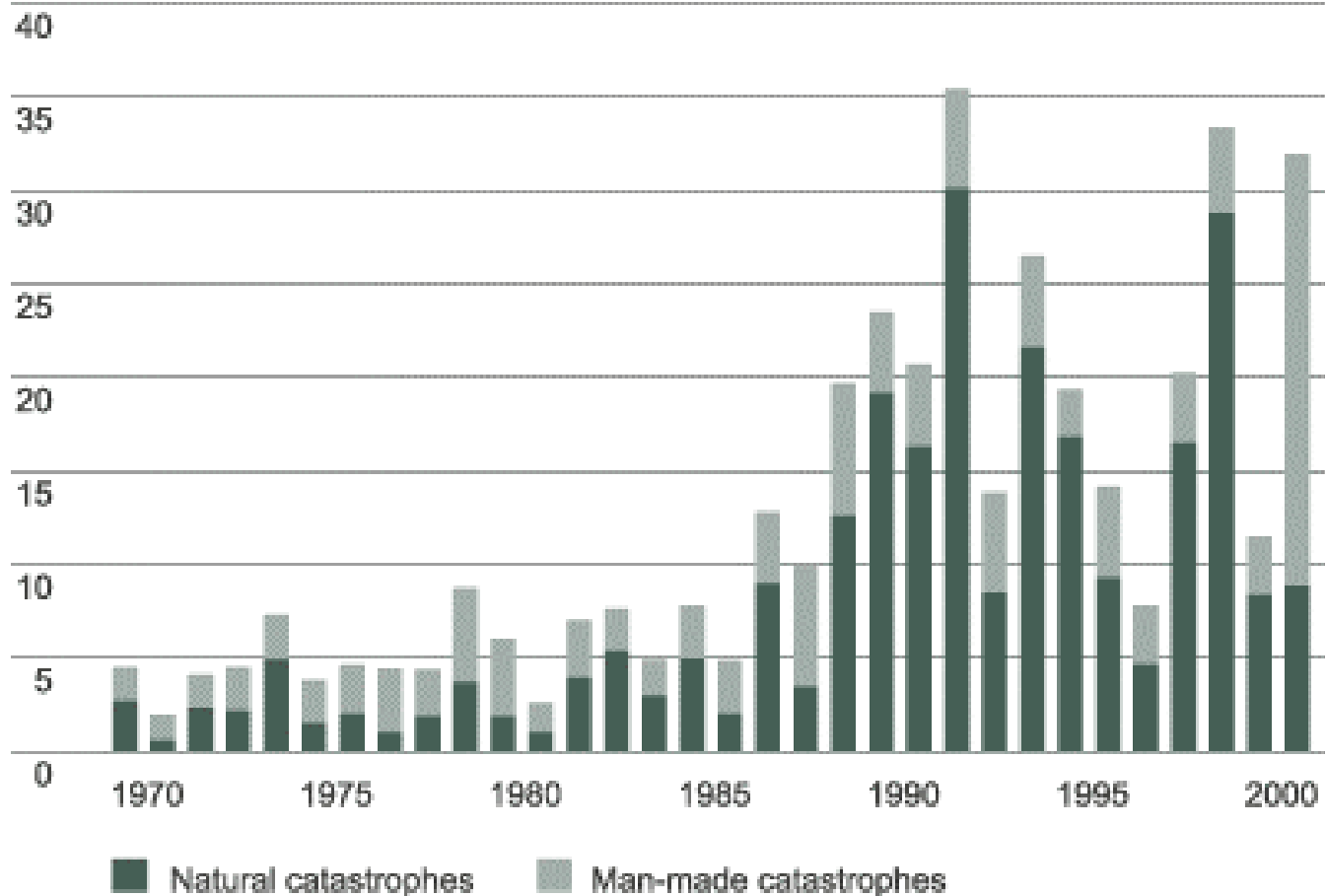
Early Cat Modeling



Catastrophe Risk

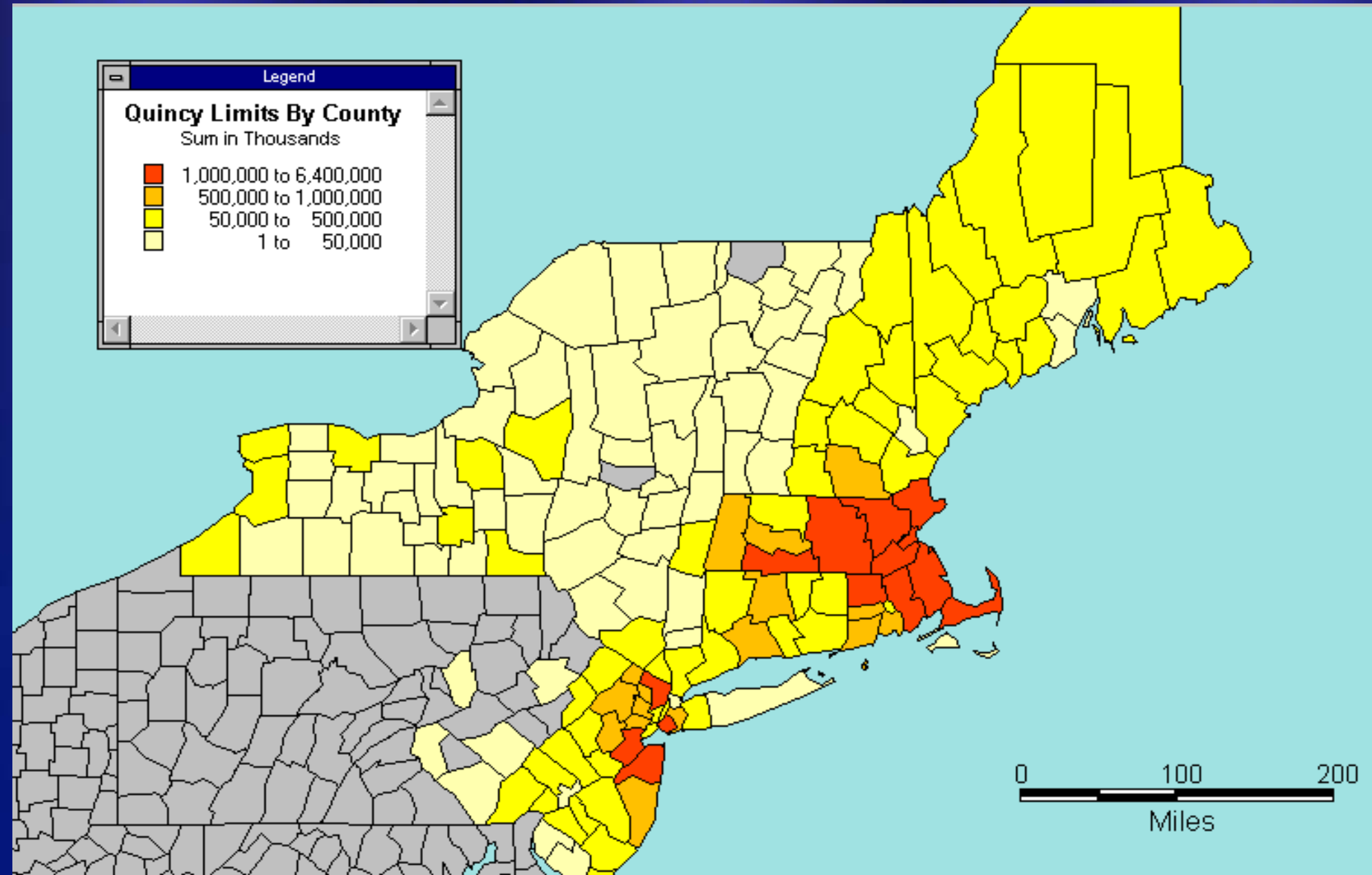
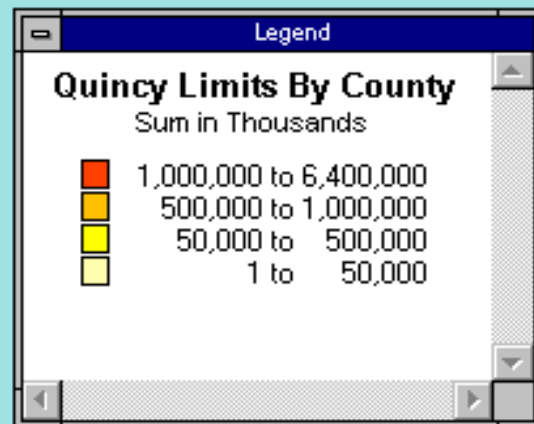
Insured losses 1970–2001

in USD bn, at 2001 prices

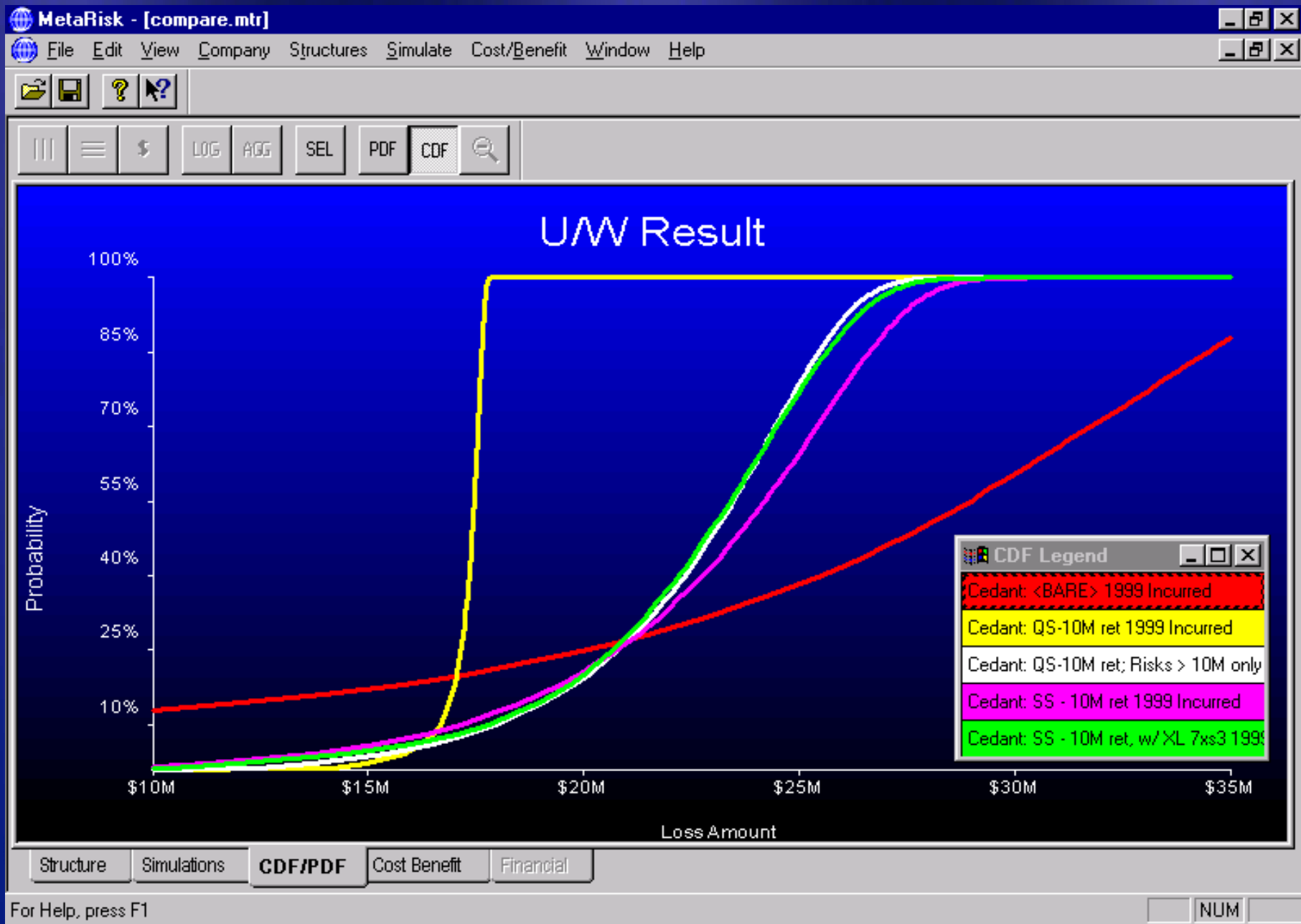


Source: Swiss Re Economic Research & Consulting, December 2001

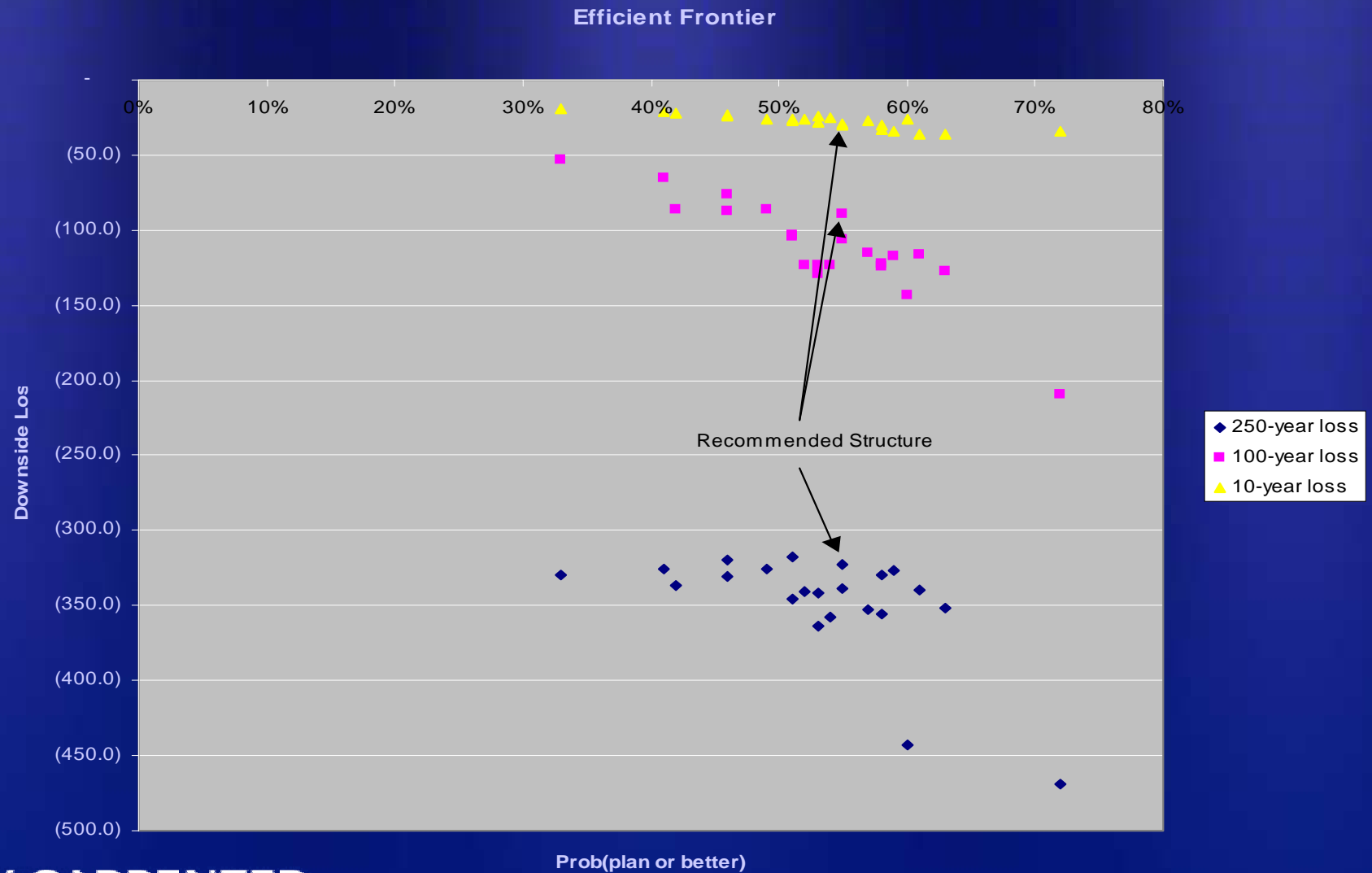
Risk Management



Applications

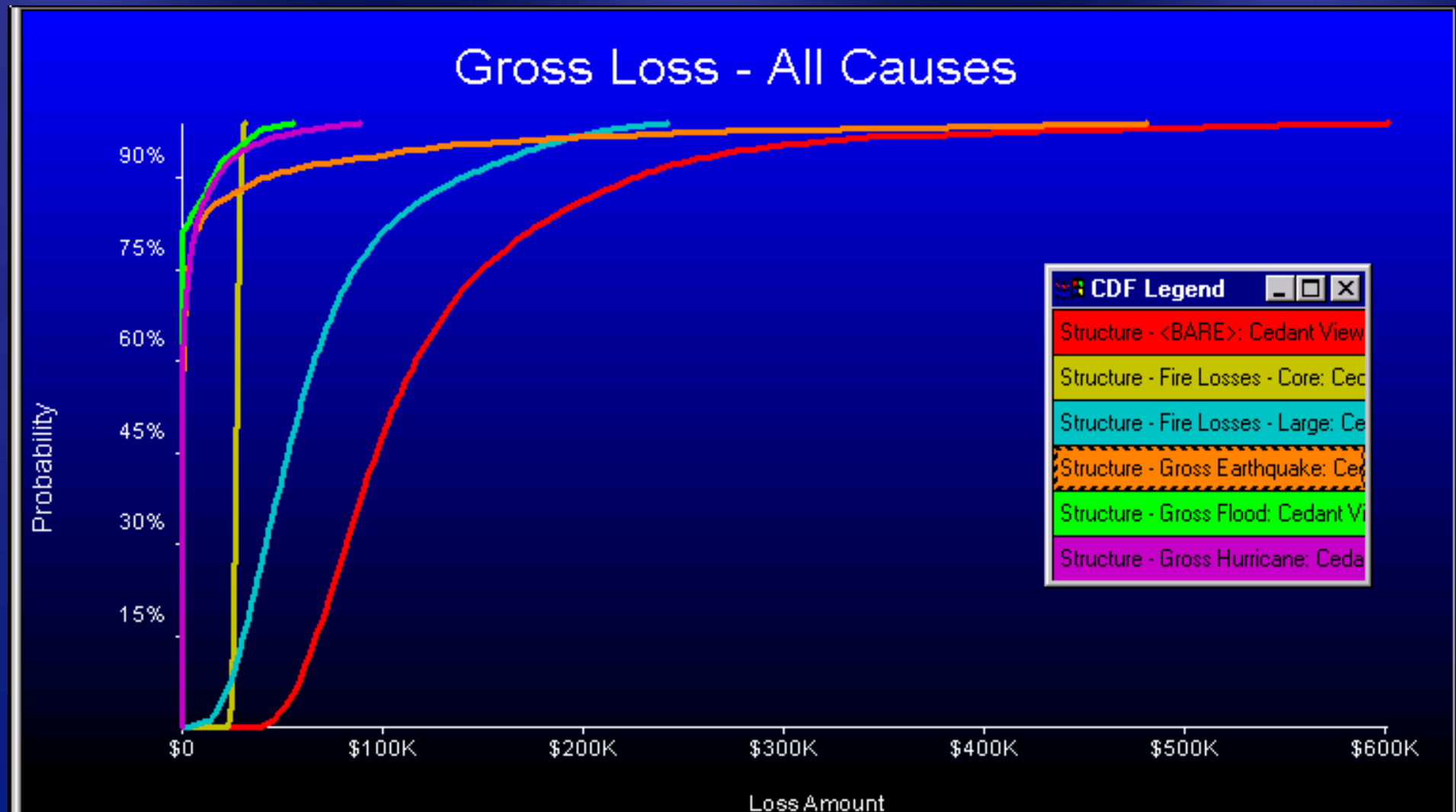


Applications

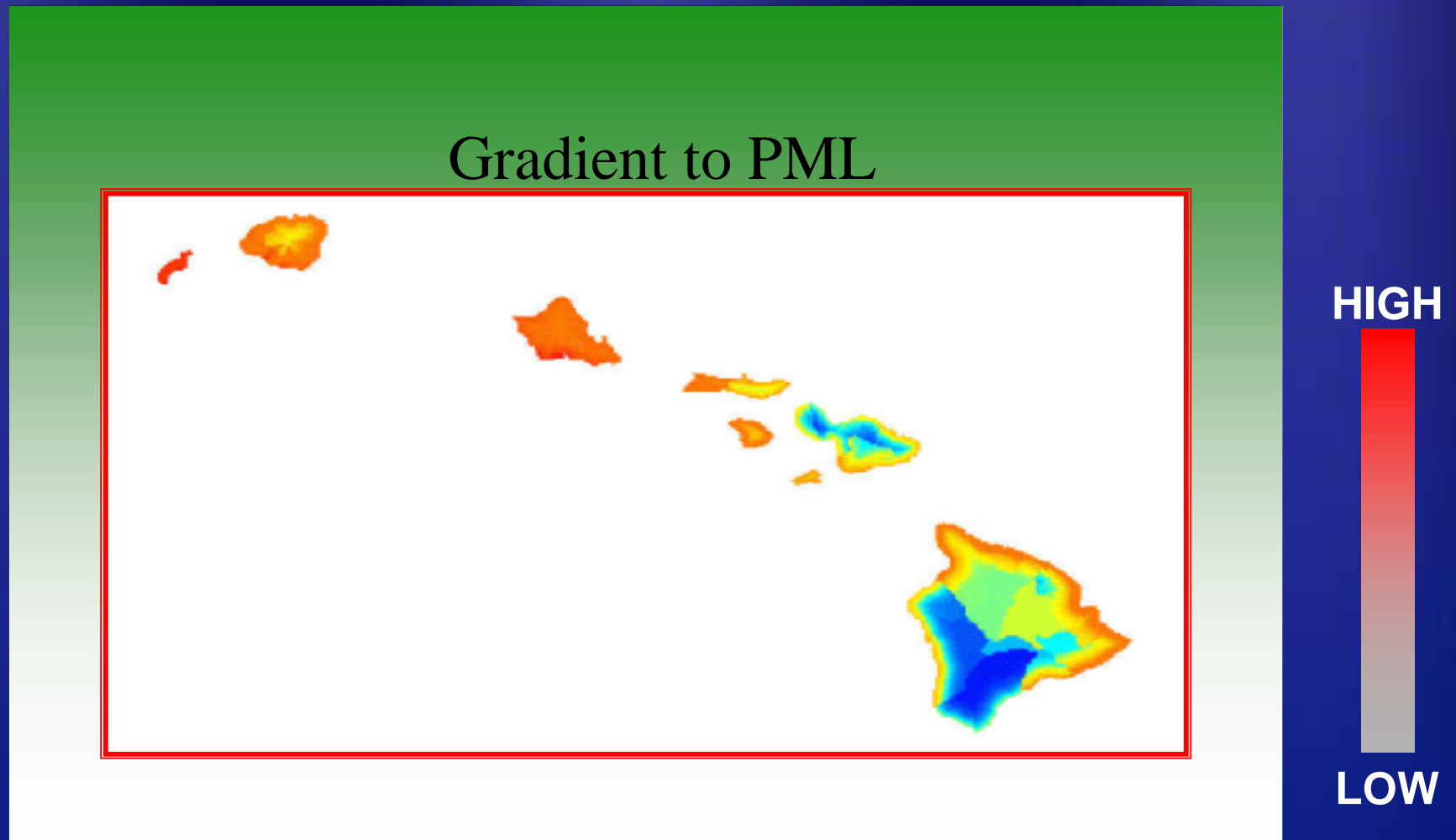


GUY CARPENTER

Applications



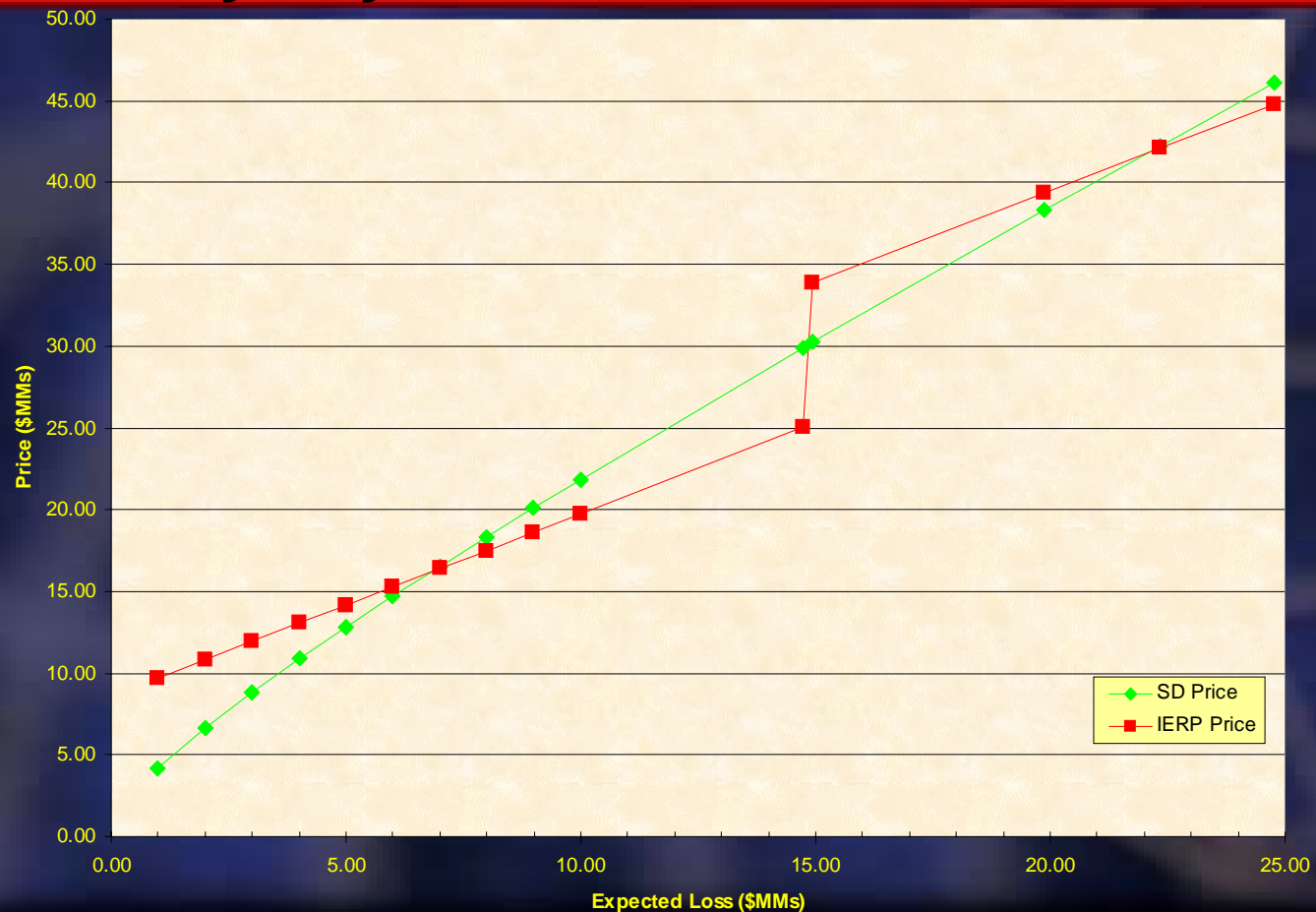
Applications



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Applications

SD vs IERP Pricing Price By Layer



Select Cat Pricing

Risk Load & Loss on Line



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