

## SUBJECT INDEX

1. General and Miscellaneous
2. Modelling General
3. Descriptive Statistics
4. Probability Theory and Mathematical Statistics
5. Frequency, Size and Aggregate Claims
6. Portfolios and Collectives
7. Ruin and other Stability Criteria
8. Numerical Analysis
9. Simulation
10. Premium Calculation Principles
11. Experience Rating, Credibility Theory, Bonus-Malus Systems
12. Deductibles
13. Provisions and Reserves
14. Loss reserves, IBNR
15. Fluctuation Reserves, Solvency Margins
16. Game and Decision Making
17. Risk Sharing Arrangements
18. Reinsurance Retentions
19. Other Risk Business
20. Catastrophic Risks
21. Mathematical Economics
22. Equilibrium Theory
23. Utility Theory
24. Inflation
25. Social Security
26. Micro Economics

# SUBJECT INDEX

## 1. GENERAL AND MISCELLANEOUS

- BANASINSKI, A.: L'assurance de la propriété de l'état dans la République Populaire de Pologne..... 6:1 (1971) 18-24  
BEARD, R.E.: Some Personal Reminiscences of the First Twenty Plus Ten Years..... 9:3 (1977) 272-277  
BÜHLMANN, H.: The Future of ASTIN..... 13:2 (1982) 75-79  
COSMOIU, A.: Panorama 1970 des assurances de Roumanie. Particularités et tendances..... 7:1 (1972) 59-80  
JOHANSEN, P.: Early Models Describing the Fire Insurance Risk ..... 10:3 (1979) 330-334  
— ASTIN Memoirs..... 13:2 (1982) 63-74  
LEMAIRE, J.: 17th Astin Colloquium ..... 14:1 (1984) 95-101  
— Fuzzy Insurance..... 20:1 (1990) 33-55  
LONGLEY-COOK, L.H.: The Casualty Actuarial Society and Actuarial Studies in Development of  
Non-Life Insurance in North America..... 1:1 (1958) 22-27  
NEUHAUS, W.: Community Rating and Equalization..... 25:2 (1995) 95-118  
— Optimal Estimation under  
Linear Constraints..... 26:2 (1996) 233-245  
NEUMANN, L.: Aperçu du champ d'application de la théorie de risque dans l'assurance de chose  
en Autriche ..... 1:5 (1961) 287-296  
WILHELMSSEN, L.: Actuarial Activity in General Insurance in the Northern Countries of Europe ..... 1:1 (1958) 22-27

## 2. MODELLING GENERAL

- AJNE, B.: Comparison of Some Methods to Fit a Multiplicative Tariff Structure to Observed Risk Data.. 16:1 (1986) 63-68  
BAILEY, R.A., and L.J. SIMON: Two Studies in Automobile Insurance Ratemaking ..... 1:4 (1960) 192-217  
CANNET, A.: Assurance automobile, statistique et tarifs ..... 2:1 (1962) 125-151  
COHEN, A., G. DUPIN, and Ch. LEVY: Tarification de l'Incendie des Risques Industriels Français par l  
a Méthode de la Crédibilité..... 16:2 (1986) 149-164  
CORLIER, F., J.J. INGENBLEEK, and J. LEMAIRE: A Model to Evaluate the Rebuilding Costs of  
Dwellings..... 16:1 (1986) 45-61  
CUMMINS, J.D., and A. POWELL: The Performance of Alternative Models for Forecasting Automobile  
Insurance Paid Claim Costs..... 11:2 (1980) 91-106  
DHAENE, J.: Stochastic Interest Rates and Autoregressive Integrated Moving Average Processes..... 19:2 (1989) 131-138  
— DHAENE, J.: Distributions in Life Insurance ..... 20:1 (1990) 81-92  
FINETTI, B. DE: La théorie des plus grandes valeurs et son application aux problèmes de l'assurance..... 3:2 (1964) 116-131  
INGENBLEEK, J.F., and J. LEMAIRE: What is a Sports Car..... 18:2 (1988) 175-188  
KUPPER, J.: The Recent Development of Risk Theory and its Applications ..... 4:2 (1967) 106-119  
MOREAU, L.: L'écrêtement des sinistres "automobile" ..... 14:2 (1984) 173-182  
PITKANEN, P.: Tariff Theory ..... 8:2 (1975) 204-228  
RAMACHANDRAN, G.: Factors Affecting Fire Loss-Multiple Regression Models with Extreme  
Values ..... 8:2 (1975) 229-241  
RAMLAU-HANSEN, H.: Distribution of Surplus in Life Insurance ..... 21:1 (1991) 57-71  
RAMSAY, C.M.: On the Integral Equation for Discounted Compound - Annuity Distributions ..... 19:2 (1989) 191-198  
— A Note on Random Survivorship Group Benefits..... 23:1 (1993) 149-156  
REID, D.H.: Representations of Claims Arising from a Risk Portfolio ..... 8:2 (1975) 242-256  
RENSHAW, A.E., S. HABERMAN, and P. HATZOPOULOS: On the Duality of Assumptions Underpinning  
the Construction of Life Tables ..... 27:1 (1997) 5-22  
ROBERTS, L.H.: A Discipline for the Avoidance of Unnecessary Assumptions ..... 5:3 (1971) 374-387  
SEGERDAHL, C.O.: ASTIN Colloquium at Randers ..... 6:2 (1971) 374-387  
STRAUB, E.: Application of Reliability Theory to Insurance..... 6:2 (1971) 97-107  
TAYLOR, G.C.: Use of Spline Functions for Premium Rating by Geographic Area ..... 19:1 (1989) 91-122  
— The Incidence of Risk under Credit Insurance ..... 23:2 (1993) 287-299  
— Modelling Mortgage Insurance  
Claims Experience: A Case Study ..... 24:1 (1994) 97-129  
WIT, G.W. DE, and J. VAN EEGHEN: Rate making and Society's of Fairness ..... 14:2 (1984) 151-164

## 3. DESCRIPTIVE STATISTICS

- ANDERSSON, H.: The influence of Climate on Fire Damage ..... 2:3 (1963) 345-351  
— An Analysis of the Development of the Fire Losses in the Northern Countries after the Second World  
— War ..... 6:1 (1971) 25-31  
BANASINSKI, A., and A. WANATOWSKI: Remarks on Statistical Distribution of Intensity of Chance  
Damages ..... 2:1 (1962) 5-8  
CUMPSTON, F.R.: Costs Estimates for No-Fault Insurance..... 8:3 (1975) 291-306  
DEPOID, P., and E. DUCHEZ: Recherches sur les gros sinistres en R.C. Automobile France..... 2:3 (1963) 391-414  
LUNDBERG, O.: Methods of Studying the Risk Process in Disability Insurance ..... 5:2 (1969) 267-273  
MASTERTON, N.E.: Economic Factors in Liability and Property Insurance Claims Costs..... 9:3 (1977) 278-280

## 4. PROBABILITY THEORY AND MATHEMATICAL STATISTICS

AGSAA: Exploitation du sondage automobile 1971 en France par une méthode d'analyse multidimensionnelle .....	9:C (1977) 10-25
ALMER, B.: Modern Risk Theory .....	4:2 (1967) 136-169
AMMETER, H.: Note Concerning the Distribution of the Total Loss Excluding the Largest Claim .....	3: (1964) 132-143
AMMETER, H., P. DEPOID, and B. DE FINETTI: L'étude mathématique des assurance non viagères dans l'Europe .....	1:2 (1959) 46-70
ASMUSSEN S., A. FREY, T. ROLSKI, and V. SCHMIDT: Does Markov-Modulation Increase the Risk? .....	25:1 (1995) 49-66
BERG, P. TER: On the Loglinear Poisson and Gamma Model .....	11:2 (1959) 46-70
— Two Pragmatic Approaches to Loglinear Claim Cost Analysis .....	11:2 (1980) 77-90
Erratum .....	13:2 (1982) 150
BROCKETT, P., M.J. GOOVAERTS, and G. TAYLOR: The Schmitter Problem .....	21:1 (1991) 129-132
CAIRNS, A.J.G.: The Present Value of a Series of Cashflows: Convergence in a Random Environment ...	25:2 (1995) 81-94
CUMMINS, J.D., and A. POWELL: The Performance of Alternative Models for Forecasting Automobile Insurance Paid Claim Costs .....	11:2 (1980) 91-106
DABONI, L.: Some Models of Inference in the Risk Theory from a Bayesian Viewpoint .....	8:1 (1974) 38-56
DEVOLDER, P.: Opérations Stochastiques de Capitalisation .....	16:C (1986) S5-S31
DYKSTRA, R.: Minimax Estimation of a Mean Vector for Distributions on a Compact Set .....	20:2 (1990) 173-179
EMBRECHTS, P., M. MAEJIMA, and J. TEUGELS: Asymptotic Behaviour of Compound Distributions .....	15:1 (1985) 45-48
FRANCKX, E.: Sur la combinaison des événements et les résultats aléatoires quantitatifs qui en résultent...	3:3 (1965) 196-203
GERBER, H.U.: Mathematical Fun with the Compound Binomial Process .....	18:2 (1988) 161-168
GNEDENKO, B.W.: Random Processes and their Application to Demography and Insurance .....	3:2 (1964) 178-184
HALLIN, M., and J.F. INGENBLEEK: Etude statistique de la probabilité de sinistre en assurance automobile .....	12:1 (1981) 40-56
HARRINGTON, S.: Estimation and Testing for Functional Form in Pure Premium Regression Models ...	16:S (1986) S31-S44
HOVINEN, E.: Sur la combinaison des événements et les résultats aléatoires quantitatifs qui en résultent .....	3:3 (1965) 196-203
JEWELL, W.S.: Approximating the Distribution of a Dynamic Risk Portfolio .....	14:2 (1984) 135-148
JUNG, J.: On the Use of Extreme Values to Estimate the Premium for an Excess of Loss Reinsurance ...	3:2 (1964) 178-184
KREMER, E.: A Characterization of the Esscher-Transformation .....	13:1 (1982) 57-59
MICHEL, R.: An Improved Error Bound for the Compound Poisson Approximation of a Nearly Homogeneous Portfolio .....	17:2 (1987) 165-170
PANJER, H.H.: Recursive Evaluation of a Family of Compound Distributions .....	12:1 (1981) 22-26
PANJER, H.H., and G.E. WILLMOT: Finite Sum Evaluation of the Negative Binomial-Exponential Model .....	12:1 (1981) 133-137
— Recursions for Compound Distributions .....	13:1 (1982) 1-11
PARKER, G.: Two Stochastic Approaches for discounting Actuarial functions .....	24:2 (1994) 167-181
PENTIKÄINEN, T.: On the Approximation of the Total Amount of Claims .....	9:3 (1977) 281-289
PENTIKÄINEN, T., and J. RANTALA: Run-off Risks as a Part of Claims Fluctuation .....	16:2 (1986) 113-148
PHILIPSON, C.: On the Difference Between the Concepts "Compound" and "Composed" .....	2:3 (1963) 445-451
Poisson Processes .....	15:2 (1985) 135-140
PRIL, N. DE: Recursions for Convulsions of Arithmetic Distributions .....	21:1 (1991) 147-150
RAMSAY, C.M.: A Note of the Normal Power Approximation .....	14:1 (1984) 45-52
REINHARD, J.M.: On a Class of Semi-Markov Risk Models Obtained as Classical Risk Models in a Markovian Environment .....	14:1 (1984) 45-52
RYTGAARD, M.: Estimation in the Pareto Distribution .....	20:2 (1990) 217-243
SORENSEN, M.: A Semimartingale approach to some problems .....	26:1 (1996) 15-23
SUNDT, B., and W.S. JEWELL: Further Results of Recursive Evaluation of Compound Distributions .....	12:1 (1981) 27-39
TAYLOR, G.C.: An Investigation of the Use of Weighted Averages in the Estimation of the Mean of a Long-Tailed Claim Size Distribution .....	10:1 (1978) 87-98
WILLMOT, G.E.: Sundt and Jewell's Family of Discrete Distributions .....	18:1 (1988) 17-30
— Mixed Compound Poisson Distributions .....	16:S (1986) S59-S80
 5. FREQUENCY, SIZE AND AGGREGATE CLAIMS	
ALMER, B.: Individual Risk Theory and Risk Statistics as Applied to Fire Insurance .....	2:3 (1965) 365-379
ANDREASSON, G.: Distribution Free Approximations in Applied Risk Theory .....	4:1 (1966) 11-18
BAILEY, R.A., and L.J. SIMON: Two Studies in Automobile Insurance Ratemaking .....	1:4 (1960) 192-217
BANASINSKI, A., and A. WANATOWSKI: Remarks on Statistical Distribution of Intensity of Chance Damages .....	2:1 (1962) 5-8
BEARD, R.E.: Some Notes on the Statistical Theory of Extreme Values .....	3:1 (1963) 6-12
Erratum .....	3:2 (1964) 115
BENCKERT, L.G.: The Lognormal Model for the Distribution of One Claim .....	2:1 (1962) 9-23
BENCKERT, L.G., and J. JUNG: Statistical Models of Claim Distribution in Fire Insurance .....	8:1 (1974) 1-25
BENKTANDER, G.: Notes sur la distribution conditionnée du montant d'un sinistre par rapport à l'hypothèse qu'il y a eu un sinistre dans l'assurance automobile .....	2:1 (1962) 24-29
— A Note on the Most "Dangerous" and Skewest Class of Distributions .....	2:3 (1963) 387-390
— Claims Frequency and Risk Premium Rate as a Function of the Size of the Risk .....	7:2 (1973) 119-136
BERG, P. TER: On the Loglinear Claim Cost Analysis .....	11:2 (1980) 34-40

— Two Pragmatic Approaches to Loglinear Claim Cost Analysis.....	11:2 (1980) 77-90
— A Loglinear Lagrange Poisson Model.....	26:1 (1996) 123-129
BERGER, G.: Integration of the Normal Power Approximation.....	7:1 (1972) 90-95
BRICHLER, M.: Etude sur la survenance des sinistres en assurance automobile.....	6:2 (1971) 86-96
BROWN, A.: Cumulants of Convolution-Mixed Distributions.....	9:C (1977) 59-63
BÜHLMANN, H.: A Distribution Free Method for General Risk Problems .....	3:2 (1964) 144-152
— The Mincing Machine revisited.....	8:2 (1975) 135-143
BÜHLMANN, H., and R. BUZZI: On a Transformation of the Weighted Compound Poisson Process .....	6:1 (1971) 42-46
CAMPAGNE, C.: Sur les événements en chaîne et la distribution binominale négative généralisée.....	2:2 (1962) 222-240
CANELLA, S.: Variation de la prime d'assurance de l'assistance pharmaceutique en fonction de la participation de l'assuré au coût de l'assistance.....	2:1 (1962) 30-40
COPPINI, M.A.: A propos de la distribution des cas de maladie entre les assurés et par rapport à la durée....	2:1 (1962) 45-61
CUMMINS, J.D., and L.J. WILTBANK: A Multivariate Model of Total Claims Process .....	14:1 (1988) 45-52
DABONI, L.: Some Models of Inference in the Risk Theory from a Bayesian Viewpoint .....	8:1 (1974) 38-56
DELAPORTE, P.: Tarification du risque individuel d'accidents d'automobiles par la prime modelée sur le risque.....	3:3 (1965) 251-271
DENUIT, M.: A New Distribution of Poisson-Type for the Number of Claims.....	27:2 (1997) 229-242
DICKSON, D.C.M.: Some Comments on the Compound Binomial Model.....	24:1 (1994) 33-45
ESHITA, H.: An Estimation of Claims Distribution .....	9:C (1977) 111-118
FERRARA, G.: Distributions des sinistres selon leur coût.....	6:1 (1971) 31-41
FERRARA, G., and G. QUARIO: Distribution of the Number of Claims in Motor Insurance According to the Lag of Settlement.....	9:C (1977) 119-124
FRANCKX, E.: Sur la fonction de distribution du sinistre le plus élevé.....	2:3 (1963) 415-424
FÜRST, D.: Formulation Bayesienne du problème des valeurs extrêmes en relation à la réassurance en "excédant de sinistres" .....	3:2 (1964) 153-162
GOOVAERTS, M.J., and R. KAAS: Evaluating Compound Poisson Distributions Recursively .....	21:2 (1991) 199-221
HAEHLING VON LANZENUAER, C., and W.N. LUNDBERG: The Propensity to Cause accidents .....	7:2 (1973) 154-164
HAEHLING VON LANZENUAER, C., and D. WRIGHT: Multistage Curve Fitting .....	9:C (1977) 191-202
HALLIN, M., and J.F. INGENBLEEK: Etude statistique de la probabilité de sinistre en assurance automobile .....	12:1 (1981) 40-56
HESSELAGER, O.: A Recursive Procedure for Calculation of Some Compound Distributions .....	24:1 (1994) 19-32
— Recursions for certain bivariate counting distributions and their compound distributions .....	26:1 (1996) 35-52
HIPP, Ch.: Improved Approximations for the Aggregate Claims Distribution in the Individual Model....	16:2 (1986) 89-100
HOVINEN, E.: A Procedure to Compute Values of the Generalised Poisson Function.....	4:2 (1967) 129-135
HÜRLIMANN, W.: Pseudo Compound Poisson Distributions in Risk Theory.....	20:1 (1990) 57-79
JANSEN, J.H.C.: Introductory Report .....	5:1 (1969) 169-176
JEWELL, W.S.: Approximating the Distribution of a Dynamic Risk Portfolio .....	14:2 (1984) 135-148
JOHANSEN, P.: Le risque de contiguïté dans l'assurance incendie des bâtiments.....	2:3 (1963) 352-355
— Tariffing of Consequential Loss Insurance .....	7:3 (1974) 270-276
JUNG, J.: On Automobile Insurance Ratemaking .....	5:1 (1968) 41-48
KAAS, R., A.E. VAN HEERWAARDEN, and M.J. GOOVAERTS: Between Individual and Collective Model for the Total Claims .....	18:2 (1988) 169-174
KOCH, H.: Caisse national Suisse d'assurance en cas d'accidents .....	1:5 (1968) 41-48
KUON, S., A. REICH, and L. REIMERS: Panjer vs Kornya vs De Pril: Comparison.....	17:2 (1987) 183-192
KUPPER, J.: Some Aspects of Cumulative Risk.....	3:1 (1963) 85-103
— Contributions to the Theory of the Largest Claim Cover.....	6:2 (1971) 134-146
MCNEIL, A.J.: Estimating the Tails of Loss Severity Distributions Using Extreme Value Theory.....	27:1 (1997) 117-137
MUFF, M.: The Influence of the Franchise on the Number of Claims in Motor Insurance.....	6:3 (1972) 191-194
MUNDEN, J.H.: Some Analyses of Car Insurance Rates.....	2:2 (1962) 182-198
PANJER, H.H., and S. WANG: On the Stability of Recursive Formulas .....	23:2 (1993) 227-258
— Computational Aspects of Sundt's Generalized Class.....	25:1 (1995) 5-17
PESONEN, E.: On the Calculation of the Generalised Poisson Function .....	4:2 (1967) 120-128
PHILIPSON, C.: Notes on the Application of Compound Poisson Processes to Sickness and Accident Statistics.....	1:4 (1960) 224-237
A Generalized Model for the Risk Process and its Application to a Tentative Evaluation of Outstanding Liabilities .....	3:3 (1965) 215-238
— Note on the Relation Between Compound and Composed Poisson Processes .....	4:2 (1967) 191-192
— Comments on Different Deductions of Expressions for Conditional Expectations .....	5:2 (1969) 298-302
— A Note on Some Compound Poisson Distributions .....	5:3 (1971) 328-373
PICARD, P.: Contribution à l'étude du coût des sinistres automobiles.....	10:1 (1978) 113-127
PRIL, N. DE: On the Exact Computation of the Aggregate Claims Distribution in the Individual Life Model.....	16:2 (1986) 109-112
— The Aggregate Claims Distribution in the Individual Model with Arbitrary Positive Claims.....	19:1 (1989) 9-24
PRIL, N. DE, and J. DHAENE: Error Bounds for Compound Poisson Approximations of the Individual Risk Model .....	22:2 (1992) 135-148
RAMACHANDRAN, G.: Extreme Value Theory and Large Fire Losses .....	7:3 (1974) 293-310
— Factors Affecting Fire Loss - Multiple Regression Models with Extreme Values .....	8:2 (1975) 229-241

REID, D.H.: Representations of Claims Arising from a Risk Portfolio .....	8:2 (1975) 242-256
RENSHAW, A.E.: Modeling the Claims Process in the Presence of Covariates .....	24:2 (1994) 265-285
RUOHONEN, M.: A Model for the Claim Number Process .....	18:1 (1988) 57-68
SEAL, H.L.: The Random Walk of a Simple Risk Business .....	4:1 (1966) 19-28
— Approximations to Risk Theory's $F(X,T)$ by Means of the Gamma Distribution.....	9:C (1977) 213-218
— From Aggregate Claims Distribution to Probability of Ruin .....	10:1 (1978) 47-53
— Letter to the Editor.....	10:2 (1979) 130
SUNDT, B., and S. JEWELL: Further Results of Recursive Evaluation of Compound Distributions .....	12:1 (1981) 27-39
— On some Extensions of Panjer's Class of Counting Distributions.....	22:1 (1992) 61-80
— Improved Error Bounds for Bertram's Method .....	23:2 (1993) 301-303
— On Some Properties of de Pril Transforms of Counting Distributions.....	25:1 (1995) 19-31
SUNDT, B. and J. DHAENE: Some Moment Relations for the Hipp Approximation.....	26:1 (1996) 117-121
— On the Bounds for the Difference between the Stop-loss Transforms of Two Compound Distributions .....	26:2 (1996) 225-231
— On Error Bounds for Approximations to Aggregate Claims.....	27:2 (1997) 243-262
TAPIERO, C.S.: The Optimal Control of a Jump Mutual Insurance Process.....	13:1 (1982) 13-21
TEUGELS, J.: Large Claims in Insurance Mathematics .....	13:2 (1982) 81-88
THORIN, O., and N. WIKSTAD: Calculation of Ruin Probabilities when the Claim Distribution is Lognormal .....	9:C (1977) 231-246
THYRION, P.: Introductory Report .....	3:3 (1965) 204-214
— Remarques sur la transformation d'une famille de lois de Poisson composées en lois de Poisson par grappes.....	6:1 (1971) 47-53
— Quelques observations statistiques sur la variable "nombre de sinistres" en assurance automobile.....	6:3 (1972) 203-211
TIAGO DE OLIVEIRA, J.: Statistical Methodology for Large Claims.....	9:C (1977) 1-9
VAJDA, S.: Markov Chains and the Determination of Fair Premiums .....	4:3 (1967) 265-268
VERNIC, R.: On the Bivariate Generalized Poisson Distribution.....	27:1 (1997) 23-32
WALDMANN, K.-H.: On the Exact Calculation of the Aggregate Claims Distribution in the Individual Life Model .....	24:1 (1994) 89-96
— Modified Recursions for a Class of Compound Distributions .....	26:2 (1996) 213-224
WANG, S., and M. SOBRERO: Further Results on Hesselager's Recursive Procedure for Calculation of some Compound Distributions.....	24:2 (1994) 161-166
WIT, G.W. DE, and W.M. KASTELIJN: An Analysis of Claim Experience in Private Health Insurance to Establish a Relation Between Deductibles and Premium Rates.....	9:C (1977) 257-266

## 6. PORTFOLIOS AND COLLECTIVES

AMBAGASPITIYA, R.S., and N. BALAKRISHNAN: On the Compound Generalized Poisson Distributions	24:2 (1994) 255-263
BICHSEL, F.: Contrôle des opérations d'assurance dans les branches non-vie .....	4:3 (1967) 231-235
CAMPBELL, M.: An Integrated System for Estimating the Risk Premium of Individual Car Models in Motor Insurance .....	16:2 (1986) 165-184
CUMPSTON, J.R.: Cost Estimates for No-Fault Insurance.....	8:3 (1975) 291-306
DELAPORTE, P.: Sur l'efficacité des critères de tarification de l'assurance contre les accidents d'automobile.....	2:1 (1962) 84-95
DHAENE, J., and M.J. GOOVAERTS: Dependency of Risks and Stop-loss Order .....	26:2 (1996) 201-212
GERBER, H.U.: The Surplus Process as a Fair Game - Utilitywise.....	8:3 (1975) 307-322
GRÜNIG, R.: How to Find the Right Subdivision into Tariff Classes. A Numerical Example .....	8:2 (1975) 261-263
HOOGE, L. D': Determination de la fonction de structure d'une classe de tarif .....	7:3 (1974) 223-236
JOHNSON, P.D., and G.B. HEY: Statistical Review of a Motor Insurance Portfolio .....	6:3 (1972) 222-232
KEEL, A. and H.H. MÜLLER: Efficient Portfolios in the Asset Liability Context.....	25:1 (1995) 33-48
KÜON, S., M. RADTKE, and A. REICH: An Approximate Way to Switch for the Individual Risk Model to the Collective One .....	23:1 (1993) 23-54
LANTELI, G.: Novelities in Swedish Automobile Insurance Rating .....	2:1 (1962) 96-101
PARKER, G.: Limiting Distribution of the Present Value of a Portfolio .....	24:1 (1994) 47-60
— A Portfolio of endowment policies and its limiting distribution .....	26:1 (1996) 25-33
TAYLOR, G.C.: Use of Spline Functions for Premium Rating by Geographic Area .....	19:1 (1989) 91-122

## 7. RUIN AND OTHER STABILITY CRITERIA

ABIKHALIL, F.: Finite Time Ruin Problems for Perturbed Experience Rating and Connection with Discounting Risk Models .....	16:1 (1986) 33-44
ADAM, J.: Le problème des bénéfices distribuables examiné à la lumière du théorème de M. de Finetti .	6:3 (1972) 246-259
AMSLER, M.H.: The Ruin Problem with a Finite Time Horizon.....	14:1 (1984) 1-12
— Risque de décès et risque de ruine: Réflexions sur la mesure du risque de ruine .....	22:1 (1992) 107-119
ASMUSSEN, S. and K. BINSWANGER: Simulation of Ruin Probabilities for Subexponential Claims.....	27:2 (1997) 297-318
BABIER, J. and J. CHAN: Approximations of Ruin Probability by Di-atomic or Di-exponential Claims .	22:2 (1992) 235-246
BEARD, R.E.: On the Calculation of the Ruin Probability for a Finite Time Period .....	6:2 (1971) 129-133
— Ruin Probability During a Finite Time Interval .....	8:3 (1975) 265-271
BOHMAN, H.: The Ruin Probability in a Special Case.....	6:1 (1971) 66-68
— Risk Theory and Wiener Processes .....	7:1 (1972) 96-99

BÜHLMAN, H.: Premium Calculation from Top Down .....	15:2 (1985) 89-102
CHAN, B.: Ruin Probability for Translated Combination of Exponential Claims .....	20:1 (1990) 113-114
DICKSON, D.C.M., and H.R. WATERS: Recursive Calculation of Survival Probabilities .....	21:2 (1991) 199-221
— The Probability and Severity of Ruin in Finite and Infinite Time .....	22:2 (1992) 177-190
— Gamma Processes and Finite Time Survival Probabilities .....	23:1 (1993) 259-272
— Relative Reinsurance Retention Levels .....	27:2 (1997) 207-227
DICKSON, D.C.M., A.D. EGIDIO DOS REIS, and H.R. WATERS: Some Stable Algorithms in Ruin Theory and Their Applications .....	25:2 (1995) 153-175
DUFRESNE, F.: Distributions stationnaires d'un système bonus-malus et probabilité de ruine .....	18:1 (1988) 31-46
DUFRESNE, F., H.U. GERBER and E.S.W. SHIU: Risk Theory with the Gamma Proces .....	21:2 (1991) 177-192
FREES, E.W.: Nonparametric Estimation of the Probability of Ruin .....	16:C (1986) S81-S90
GERBER, H.U., and F. DUFRESNE: Three Methods to Calculate the Probability of Ruin .....	19:1 (1989) 71-90
GERBER, H.U., M.J. GOOVAERTS, and R. KAAS: On the Probability and Severity of Ruin .....	17:2 (1987) 151-164
GOOVAERTS, M., and N. DE PRIL: Survival Probabilities Based on Pareto Claim Distributions. Comment .....	11:2 (1980) 154-157
GOOVAERTS, M., and F. DE VYLDER: A Stable Recursive Algorithm for Evaluation of Ultimate .....	14:1 (1984) 53-60
GRANDELL, J.: On Risk Processes with Stochastic Intensity Function .....	6:2 (1971) 116-128
— A Remark on Wiener Process Approximation of Risk Processes .....	7:1 (1972) 100-101
GRANDELL, J., and L. PEIRMAN: A Note on the Ruin Problem for a Class of Stochastic Processes with Interchangeable Increments .....	7:1 (1972) 81-89
HIPP, Ch.: Estimators and Bootstrap Confidence Intervals for Ruin Probabilities .....	19:1 (1989) 57-70
HOFMEISTER, E.: Bemerkungen zur Berechnung der Schwankungsrückstellung in der Brandversicherung .....	1:5 (1961) 279-286
JANSSEN, J.: Some Transient Results on the M/SM/1 Special Semi-Markov Model in Risk and Queueing Theories .....	11:1 (1980) 41-51
JANSSEN, J., and J.M. REINHARD: Probabilités de ruine pour une classe de models de risque Semi-Markoviens .....	15:2 (1985) 123-134
JOHNSON, P.D.: How Insolvent are we .....	9:C (1977) 139-154
JONGH, B.H. DE: The Insurer's Ruin .....	4:1 (1966) 72-80
MORI, B. DE: Possibilité d'établir des bases techniques acceptables pour le calcul d'une marge minimum de solvabilité des entreprises d'assurance contre les dommages .....	3:3 (1965) 286-313
PHILIPSON, C.: Analytical Expressions of Risks Involved in General Insurance .....	1:1 (1958) 32-41
— Theory of Risk, Fundamental Mathematics and Applications .....	1:5 (1961) 256-264
— A Review of the Collective Theory of Risk .....	5:S (1971) 1-41
— A Review of the Collective Theory of Risk (Reply) .....	6:2 (1971) 179-181
RAMSAY, C.M.: Improving Goovaerts' and De Vylder's Stable Recursive Algorithm .....	22:1 (1992) 51-59
RAMSAY, C.M., and M. USABEL: Calculating Ruin Probabilities via Product Integration .....	27:2 (1997) 263-271
ROBERTS, L.A.: Weighted Mortality Rates as Early Warning Signals for Insurance Companies .....	23:2 (1993) 273-286
SEAL, H.L.: The Random Walk of a Simple Risk Business .....	4:1 (1966) 19-28
— A Review of the Collective Theory of Risk (comment) .....	6:1 (1971) 71-72
— The Story of 100 Actuarially Guaranteed No-Ruin Casualty Insurance Companies .....	8:3 (1975) 364-377
— From Aggregate Claims Distribution to Probability of Ruin .....	10:1 (1978) 47-53
— Survival Probabilities Based on Pareto Claim Distributions .....	11:1 (1980) 61-71
SHIU, E.S.W.: The Probability of Eventual Ruin in the Compound Binomial Model .....	19:2 (1989) 179-190
STANFORD, D.A., and K.J. STROINSKI: Recursive Methods for Computing Finite-Time Ruin Probabilities for Phase-Distributed claim size .....	24:2 (1994) 235-254
TAYLOR, G.C.: Probability of Ruin under Inflationary Conditions or under Experience Rating .....	10:2 (1979) 149-162
— A Heuristic Review of some Ruin Theory Results .....	15:2 (1985) 73-88
THORIN, O.: Analytical Steps Toward a Numerical Calculation of the Ruin Probability for a Finite Period when the Risk Process is of the Poisson Type or the more General Type - Studied by Sparre Andersen .....	6:1 (1971) 54-65
Corrigendum .....	11:2 (1980) 158
— An Outline of a Generalization - Started by E. Sparre Anderson - of the Classical Ruin Theory .....	6:2 (1971) 108-115
— Some Comments on the Sparre Andersen Model in the Risk Theory .....	8:1 (1974) 104-125
THORIN, O., and N. WIKSTAD: Numerical Evaluation of Ruin Probabilities for a Finite Period .....	7:2 (1973) 137-153
— Calculation of Ruin Probabilities when the Claim Distribution is Lognormal .....	9:C (1977) 231-246
THYRION, P.: Regards sur le développement récent de la théorie du risque .....	4:2 (1967) 87-106
— Remarques sur la transformation d'une famille de lois de Poisson composées en lois de Poisson par grappes .....	6:1 (1971) 47-53
WATERS, H.R.: Premium Rates under Inflationary Conditions .....	11:1 (1980) 29-34
WIKSTAD, N.: Exemplification of Ruin Probabilities .....	6:2 (1971) 147-152

## 8. NUMERICAL ANALYSIS

COVENS, F., M. VAN WOUWE, and M. GOOVAERTS: On the Numerical Evaluation of Stop-Loss Premiums .....	10:3 (1979) 318-328
FRISQUE, A.: Dynamic Model of Insurance Company's Management .....	8:1 (1974) 57-65
GERBER, H.U., and F. DUFRESNE: Three Methods to Calculate the Probability of Ruin .....	19:1 (1989) 71-90
HAEHLING VON LANZENAUER, C., and D. WRIGHT: Multistage Curve Fitting .....	9:C (1977) 191-202

HOVINEN, E.: A Procedure to Compute Values of the Generalised Poisson Function.....	4:2 (1967) 129-135
KAUPPI, L., and P. OJANTAKANEN: Approximations of the Generalised Poisson Function .....	4:2 (1967) 129-135
KLINKEN, J. VAN, and C.J. GROENENBERG: Estimation of the Coefficient of Variation of the Excess of Loss by Means of Jensen's Inequality for Convex Functions .....	5:2 (1969) 239-248
LATSCHA, R.: Distribution du coût d'un sinistre dans l'assurance sociale contre les accidents .....	2:1 (1962) 62-73
PESONEN, E.: NP-Technique as a Tool in Decision Making .....	8:3 (1975) 359-363
PHILIPSON, C.: Analytical Expressions of Risks Involved in General Insurance .....	1:1 (1958) 32-41
— Expansion of the Distribution Functions Defining some Processes Based on the Poisson Distribution ..	3:1 (1963) 20-42
SEAL, H.L.: Approximations to Risk Theory's F(X,T) by means of the Gamma Distribution .....	9:C (1977) 213-218
— Letter to the Editor.....	9:C (1977) 267-268
— Letter to the Editor.....	10:2 (1979) 130
SUNDT, B., and W.S. JEWELL: Further Results of Recursive Evaluation of Compound Distributions .....	12:1 (1981) 27-39
THORIN, O.: Analytical Steps Toward a Numerical Calculation of the Ruin Probability for a Finite Period when the Risk Process is of the Poisson Type or the more General Type Studied by Sparre Andersen .....	6:1 (1971) 54-65
— An Outline of a Generalization-Started by E. Sparre Andersen - of the Classical Ruin Theory.....	6:2 (1971) 108-115
— Some Comments on the Sparre Andersen Model in the Risk Theory.....	8:1 (1974) 104-125
THORIN, O., and N. WIKSTAD: Numerical Evaluation of Ruin Probabilities for a Finite Period .....	7:2 (1973) 137-153
— Calculation of Ruin Probabilities when the Claim Distribution is Lognormal .....	9:C (1977) 231-246
WIKSTAD, N.: Exemplification of Ruin Probabilities .....	6:2 (1971) 147-152

## 9. SIMULATION

FRANCKX, E.: Une classe des processus de risque et leur algorithme de résolution.....	7:2 (1973) 103-118
HOOGE, L. D', E. FRANCKX, and P. GENNART: Utilisation pratique de la méthode de simulation dans l'assurance "non-life" .....	5:1 (1968) 87-117
MICHAUD, F.: Estimating the Probability of Ruin for Variable Premiums by Simulation.....	26:1 (1996) 93-105

## 10. PREMIUM CALCULATION PRINCIPLES

AJNE, B.: A Note on the Multiplicative Ratemaking Model .....	8:2 (1975) 144-153
ALBRECHT, P.: Premium Calculation without Arbitrage? - A note on a Contribution by G. Venter .....	22:2 (1992) 247-254
BENKTANDER, G.: Some Aspects on Reinsurance Profits and Loadings .....	5:3 (1971) 314-327
— The Calculation of a Fluctuation Loading for an Excess of Loss Cover.....	8:3 (1975) 272-278
BERLINER, B.: Correlations between Excess of Loss Reinsurance Covers and Reinsurance of the N Largest Claims .....	6:3 (1972) 260-275
— A Risk Measure Alternative to the Variance.....	9:C (1977) 42-58
BOSKOV, M. and R.J. VERRALL: Premium Rating by Geographic Area Using Spatial Models .....	24:1 (1994) 131-143
BRIEGLEB, D., and J. LEMAIRE: Calcul des primes et marchandage.....	13:2 (1982) 115-131
BÜHLMANN, H.: Premium Calculation from Top Down .....	14:1 (1984) 13-22.
BÜHLMANN, H., B. GAGLIARDI, H.U. GERBER, and E. STRAUB: Some Inequalities for Stop-Loss Premiums .....	9:C (1977) 75-83
CUMPSTON, J.R.: Cost Estimates for No-Fault Insurance.....	8:3 (1975) 219-306
CUMMINS, J.: Asset Pricing Models and Insurance Ratemaking.....	20:2 (1990) 117-166
DENNENBERG, D.: Premium Calculation: Why Standard Deviation should be replaced by Absolute Deviation .....	20:2 (1990) 181-190
ESSCHER, F.: Some Problems Connected with the Calculation of Stop-Loss Premiums for Large Portfolios.....	4:2 (1967) 170-174
GERBER, H.U.: On Additive Premium Calculation Principles .....	7:3 (1974) 215-222
— The Esscher Premium Principle: A Criticism. Comment.....	12:2 (1981) 139-140
— A Remark on the Principle of Zero Utility .....	13:2 (1982) 133-134
GOOVAERTS, M.: On Ordering and Danger of Claim Frequency Distributions .....	12:1 (1981) 72-76
GOOVAERTS, M., and F. DE VYLDER: A Note on Iterative Premium Calculation Principles.....	10:3 (1979) 326-329
GOOVAERTS, M., F. DE VYLDER, F. MARTENS, and R. HARDY: An Extension of an Invariance Property of Swiss Premium Calculation Principle .....	11:2 (1980) 145-153
JEWELL, W.S.: Isotonic Optimization in Tariff Construction .....	8:2 (1975) 175-203
KAAS, R., and M.J. GOOVAERTS: Bounds on Stop-Loss Premiums for Compound Distributions.....	16:1 (1986) 13-18
KAAS, R., A.E. VAN HEERWAARDEN, and M.J. GOOVAERTS: On Stop-Loss Premiums for the Individual Model.....	18:1 (1988) 91-98
KAHANE, Y.: The Theory of Insurance Risk Premiums — A Re-examination in the Light of Recent Developments in Capital Market Theory .....	10:2 (1979) 223-239
LEMAIRE, J.: The Influence of Expense Loadings on the Fairness of a Tariff.....	14:2 (1984) 165-172
MEHRING, J.: Premium Rates in the German Motor Insurance Business .....	3:1 (1963) 13-19
MORICONI, F.: A Pricing model in a Sensitive Insurance Market .....	13:2 (1982) 135-149
MULLER, H.H.: Economic Premium Principles in Insurance and the Capital Asset Pricing Model .....	17:2 (1987) 141-150
OTTAVIANI, R.: On a Form of Automobile Liability Insurance with a Prepaid Discount .....	10:1 (1978) 73-77
PENTIKAINEN, T. and J. RANTALA: A Simulation Procedure for Comparing Different Claims Reserving Methods .....	22:2 (1992) 191-216
PITKANEN, P.: Tariff Theory .....	8:2 (1975) 204-228
REICH, A.: Homogeneous Premium Calculation Principles.....	14:2 (1984) 123-134

RENSHAW, A.E.: An Application of Exponential Dispersion Models in Premium Rating .....	23:1 (1993) 145-147
SUNDT, B.: Asymptotic Behaviour of Compound Distributions and stop-Loss Premiums .....	13:2 (1982) 89-98
VAJDA, S.: Markov Chains and the Determination of Fair Premiums .....	4:3 (1967) 265-268
VENTER, G.: Premium Calculation Implications of Reinsurance without Arbitrage .....	21:2 (1991) 223-230
— Premium Calculation without Arbitrage- Author's Reply on the Note by P. Albrecht .....	22:2 (1992) 255-256
VYLDER, F. DE: An Illustration of the Duality Technique in Semi-Continuous Linear Programming.....	11:2 (1980) 17-28
WANG, S.: Premium Calculation by Transforming the Layer Premium Density.....	26:1 (1996) 71-92
WIT, G.W. DE, and J. VAN EEGHEN: Rate Making and Society's of Fairness.....	14:2 (1984) 151-164
ZEHNRWIRTH, B.: The Esscher Premium Principle, A Criticism.....	12:1 (1981) 77-78

## 11. EXPERIENCE RATING, CREDIBILITY THEORY, BONUS-MALUS SYSTEMS

ABIKHALIL, F.: Finite Time Ruin Problems for Perturbed Experience Rating and Connection with Discounting Risk Models.....	16:1 (1986) 33-44
ALBRECHT, P.: An Evolutionary Credibility Model for Claim Numbers .....	15:1 (1985) 1-67
AMMETER, H.: Experience Rating - A New Application of the Collective Theory of Risk.....	2:2 (1962) 261-270
BESSON, J.-L., and Ch. PATRAT: Trend et systèmes de Bonus-Malus .....	22:1 (1992) 11-31
BICHSEL, F.: Une méthode pour calculer une ristourne adéquate pour années sans sinistres.....	1:3 (1960) 106-112
— Experience Rating in Subtests of Risks .....	4:3 (1967) 210-227
BOHMAN, H.: Experience Rating when the Company Aims to Increase the Volume of its Business.....	4:3 (1967) 208-209
BONSDORFF, H.: On the Changing the Parameter of Exponential Smoothing in Experience Rating.....	20:2 (1990) 191-200
— On the Convergence Rate of Bonus-Malus Systems.....	22:2 (1992) 217-223
BRAAKMAN, T.C.: Experience Rating and Credibility .....	5:1 (1968) 7-14
BÜHLMANN, H.: Experience Rating and Credibility .....	4:3 (1967) 199-207
— Experience Rating and Credibility .....	5:2 (1969) 157-165
— A Comparison of Three Credibility Formulae Using Multidimensional Techniques.....	7:2 (1974) 202-207
BÜHLMANN, H., and A. GISLER: Credibility in the Regression Case Revisited (A late Tribute to C.A. Hachemeister) .....	27:1 (1997) 83-98
CABRAL, M.A.P., and M.A. GARCIA: Calculation of Provisions using Credibility Theory .....	7:3 (1974) 277-292
— Study of Factors Influencing the Risk and their Relation to Credibility Theory.....	9:C (1977) 84-104
CAMPBELL, M.: An Integrated System for Estimating the Risk Premium of Individual Car Models in Motor Insurance.....	16:2 (1986) 165-184
COHEN, A., G. DUPIN, and Ch. LEVY: Tarification de l'Incendie des Risques Industriels Français par la méthode de la crédibilité.....	16:2 (1986) 149-164
DELAPORTE, P.: Sur l'efficacité des critères de tarification de l'assurance contre les accidents d'automobile.....	2:1 (1962) 84-95
— Tarification du risque individuel d'accidents d'automobiles par la prime modelée sur le risque .....	3:3 (1965) 251-271
— Les mathématiques de l'assurance automobile .....	6:3 (1972) 185-190
DERRON, M.: A Theoretical Study of the No-Claim Bonus Problem.....	3:1 (1963) 62-74
— A Study in Credibility Betterment through Exclusion of the Largest Claim .....	4:1 (1966) 39-48
DIONNE, G., and Ch. VANASSE: A Generalization of Automobile Insurance Rating Models: The Negative Binomial Distribution with a Regression Component.....	19:2 (1989) 199-212
DORAY, L., and G. COENE: A Financially Balanced Bonus-malus System.....	26:1 (1996) 107-116
DUBOIS DE MONTREYNAUD, B.: Méthode de sondage pour l'étude de l'influence de nouveaux critères sur le tarif "automobile" .....	3:3 (1965) 239-250
DUFRESNE, F.: Distributions stationnaires d'un système bonus-malus et probabilité de ruine.....	18:1 (1988) 31-46
FRANCKX, E.: Théorie du bonus .....	1:3 (1960) 113-122
— La théorie du comportement et la credibility theory américaine.....	5:1 (1968) 15-24
FÜRST, D.: Formulation bayésienne du problème des valeurs extrêmes en relation à la réassurance en "excédant de sinistres" .....	3:2 (1964) 153-162
GERBER, H.U.: A Teacher's Remark on Exact Credibility .....	25:2 (1995) 189-192
GISLER, A., and P. REINHARD: Robust Credibility .....	23:1 (1993) 117-143
GRÜNIG, R.: How to Find the Right Subdivision into Tarif Classes. A Numerical Example .....	8:2 (1975) 261-263
GÜRTLER, M.: Bonus ou malus.....	3:1 (1963) 43-61
HESSELAGER, O., and T. WITTING: A Credibility Model with Random Fluctuations in Delay Probabilities for the Prediction of IBNR Claims .....	18:1 (1988) 79-90
HESSELAGER, O.: A Class of Conjugate Priors with Applications to Excess-of Loss Premiums.....	23:1 (1993) 77-93
HOLTAN, J.: Bonus Made Easy .....	24:1 (1994) 61-74
HOOGE, L. D', and M. GOOVAERTS: Bayesian Inference in Credibility Theory.....	8:2 (1975) 164-174
JANSSEN, J., and Ph. DELFOSSE: Some Numerical Aspects in Transient Risk Theory.....	13:2 (1982) 99-113
JEWELL, W.S.: The Credible Distribution.....	7:3 (1974) 237-269
— Credible Means are Exact Bayesian for Exponential Families .....	8:1 (1974) 77-90
— Regularity Conditions for Exact Credibility.....	8:3 (1975) 336-341
JEWELL, W.S., and R. SCHNIEPER: Credibility Approximations for Bayesian Prediction of Second Moments .....	15:2 (1985) 103-122
KAAS, R., D. DANNENBURG, and M. GOOVAERTS: Exact Credibility for Weighted Observations .....	27:2 (1997) 287-295
KORMES, M.: A Practical Application of Credibility of Experience Rating Plans for Hospitalisation and Medical-Surgical Insurance .....	5:1 (1968) 33-40

KREMER, E.: Robust Credibility via Robust Kalman Filtering.....	24:2 (1994) 221-233
KÜNSCH, H.R.: Robust Methods for Credibility.....	22:1 (1992) 33-49
LEDOLTER, S., S. KLUGMAN, and C.S. LEE: Credibility Models with Time Varying Trend Components ..	21:1 (1991) 73-91
LEMAIRE, J.: La soif du bonus .....	9:C (1977) 181-190
— How to Define a Bonus-Malus System with an Exponential Utility Function .....	10:3 (1979) 274-282
— Construction of the New Belgian Motor Third .....	18:1 (1988) 99-112
LEMAIRE, J., and HONGMIN ZI: High Deductibles instead of Bonus-Malus: Can it work? .....	24:1 (1994) 75-88
— A Comparative Analysis of 30 Bonus-Malus Systems.....	24:2 (1994) 287-309
LOIMARANTA, K.: Some Asymptotic Properties of Bonus Systems.....	6:3 (1972) 233-245 –
On the Calculation of Variances and Credibilities by Experience Rating.....	9:C (1977) 203-207
LUNDBERG, O.: Une note sur des systèmes de tarification basés sur des modèles du type Poisson composé.....	4:1 (1966) 49-50
MARTIN, D.B.: Automobile Insurance: Accident-Free Classification System.....	1:2 (1960) 123-133
NELDER, J.A., and R.J. VERRALL: Credibility theory and Generalized Linear Models.....	27:1 (1997) 71-82
NEUHAUS, W.: Mutual Reinsurance and Homogeneous Linear Estimation .....	19:2 (1989) 212-222
NORBERG, R.: Unbayesed Credibility Revisited.....	15:1 (1985) 37-43
Corrigendum.....	15:1 (1985) 44
— Linear Estimation and Credibility in Continuous Time .....	22:2 (1992) 149-165
PESONEN, E.: A Numerical Method of Finding a Suitable Bonus Scale .....	2:1 (1962) 102-108
PINQUET, J.: Allowance for Cost of Claims in Bonus-Malus Systems.....	27:1 (1997) 33-57
PHILIPSON, C.: The Swedish System of Bonus.....	1:3 (1960) 134-141
— Comments on Different Deductions of Expressions for Continuous Expectations .....	5:2 (1969) 298-302
PRIL, N. DE: The Efficiency of a Bonus-Malus System.....	10:1 (1978) 59-72
— Optimal Claim Decisions for a Bonus-Malus System: A Continuous Approach .....	10:2 (1979) 215-222
RAMLAU-HANSEN, H.: An Application of Credibility Theory to Solvency Margins.....	13:1 (1982) 37-45
RANTALA, J.: Experience Rating of ARIMA Processes by Kalman Filter.....	16:1 (1986) 19-32
— On the Experience Rating and Optimal Reinsurance .....	19:2 (1989) 153-178
SCHMIDT, K.D.: Convergence of Bayes and Credibility Premiums .....	20:2 (1991) 167-172
SCHMITTER, H., and E. STRAUB: How to Find the Right Subdivisions into Tariff Classes.....	8:2 (1975) 257-263
SCHNIEPER, R.: On the Estimation of the Credibility Factor: A Bayesian Approach.....	25:2 (1995) 137-151
STRAUB, E.: Application of Reliability Theory to Insurance.....	6:2 (1971) 97-107
— Estimation of the Number of Excess Claims by Means of the Credibility Theory.....	5:3 (1971) 388-392
SUNDT, B.: Two Credibility Regression Approaches for the Classification of Passenger Cars in a Multiplicative Tariff .....	17:1 (1987) 41-70
TAYLOR, G.C.: Experience Rating with Credibility Adjustment of Manual Premium .....	7:3 (1974) 323-336
— Setting a Bonus-Malus Scale in the Presence of other Rating Factors.....	27:2 (1997) 319-327
THEPAUT, A.: Quelques réflexions sur la réforme du tarif français d'assurance automobile.....	2:1 (1962) 109-124
THYRION, P.: Contribution à l'étude du bonus pour non sinistres en assurance automobile .....	1:3 (1960) 142-162
TREMBLAY, L.: Using the Poisson Inverse Gaussian in Bonus-Malus Systems.....	22:1 (1992) 97-106
VEPSALAINEN, S.: Applications to Theory of Bonus Systems.....	6:3 (1972) 212
VYLDER, F. DE: Parameter Estimation in Credibility Theory .....	10:1 (1978) 99-112
— Practical Credibility Theory with Emphasis on Optimal Parameter Estimation.....	12:2 (1981) 115-132
VYLDER, F. DE, and Y. BALLEGEER: A Numerical Illustration of Optimal Semilinear Credibility.....	10:2 (1979) 131-148
YOUNG, V.R.: Credibility and Persistency .....	26:1 (1996) 53-69
— Credibility Using Semiparametric Models.....	27:2 (1997) 273-285

## 12. DEDUCTIBLES

BERG, P. TER: Deductibles and the Inverse Gaussian Distributions.....	24:2 (1994) 319-323
DEPOID, P., and E. DUCHEZ: Recherches sur les gros sinistres en R.C. Automobile France 1948-1955 ...	2:3 (1963) 391-414
MACK, Th.: Premium Calculation for Deductible Policies with an Aggregate Limit .....	14:2 (1984) 105-122
MUFF, M.: The Influence of the Franchise on the Number of Claims in Motor Insurance.....	6:3 (1972) 191-194
STRAUSS, J.: Deductibles in Industrial Fire Insurance .....	8:3 (1975) 378-393
WITT, G.W. DE, and W.M. KASTELIJN: An Analysis of Claim Experience in Private Health Insurance to Establish a Relation between Deductibles and Premium Rabates.....	9:C (1977) 257-266
ZEHNWIRTH, B.: The Esscher Premium Principle: A Criticism.....	12:1 (1981) 77-78

## 13. PROVISIONS AND RESERVES

ARJAS, E.: The Claims Reserving Problem in Non-Life Insurance: Some Structural Ideas .....	19:2 (1989) 139-152
BEARD, R.E.: Technical Reserves in Non-Life Insurance with Particular Reference to Motor Insurance.	5:2 (1969) 177-198
BORCH, K.: A Short Note on Overall Risk Management in Insurance Concern .....	6:2 (1971) 153-156
BRUTON, B.J., and J.R. CUMPTON: Compulsory Third Party Insurance: Methods of Making Explicit Allowance for Inflation.....	9:C (1977) 64-74
COMMITTEE ON LOSS RESERVES: Statement of Principles Regarding Property and Adjustment Expense Liabiliteis .....	10:3 (1979) 305-317
HABERMAN, S.: Pension Funding with Time Delays and the Optimal Special Period.....	25:2 (1995) 177-187
JANSEN, J.H.C.: Introductory Report .....	5:2 (1969) 169-176
PENTIKÄINEN, T.: Reserves of Motor-Vehicle Reserves in Finland .....	4:3 (1967) 248-251

PESONEN, E.: Magnitude Control of Technical Reserves in Finland.....	2:1 (1962) 161-173
SOUSSELIER, J.: Assurances automobiles et revenus financiers.....	2:2 (1962) 271-286
— Introductory Report .....	3:3 (1965) 272-277
WELTEN, C.P.: Reserves in Sanatoruim Insurance.....	3:3 (1965) 278-285

#### 14. LOSS RESERVES, IBNR

AJNE, B.: On the Statistical Estimation of Costs of Claims.....	7:3 (1974) 181-191
— Additivity of Chain-ladder Projections.....	24:2 (1994) 311-318
ASHE, F.: An Essay at Measuring the Variance of Estimates of Outstanding Claim Payments .....	16:S (1986) S99-S112
BEARD, R.E.: Technical Reserves in Non-Life Insurance with Particular Reference to Motor Insurance.....	5:2 (1969) 177-198
— Verification of Outstanding Claim Provisions - Separation Technique .....	9:C (1977) 26-32
BENEDIKT, V.: Estimating Incurred Claims .....	5:2 (1969) 210-212
CLARKE, T.G., and N. HARLAND: A Praktical Statistical Method of Estimating Claims Liability and Claims Cash Flow.....	8:1 (1974) 26-37
COMMITTEE ON LOSS RESERVES: Statement of Principles Regarding Property and Casualty Loss and Loss Adjustment Expense Liabilities .....	10:3 (1979) 305-317
DORAY, L.G.: A Semi-Parametric Predictor of the IBNR Reserve.....	27:1 (1997) 113-116
DUBOIS DE MONTREYNAUD, B., and D. STRUBE: Evaluation de provisions pour sinistres à payer en période de stagflation.....	9:C (1977) 105-110
EL-BASSIOUNI, M.Y.: A Mixed Model for Loss Ratio Analysis .....	21:2 (1991) 231-238
FEAY, H.L.: Estimating Incurred Claims (Comment) .....	5:2 (1969) 274-279
GOGOL, D.: Projecting Development of Losses During an Accident Year.....	17:2 (1987) 179-182
HAASTRUP, S., and E. ARJAS: Claims Reserving in Continuous Time: A Nonparametric Bayesian Approach .....	26:2 (1996) 139-164
HERTIG, J.: A Statistical Approach to IBNR-Reserves in Marine Reinsurance .....	15:2 (1985) 171-184
HESSELAGER, O., and T. WITTING: A Credibility Model with Random Fluctuations in Delay Probabilities for the Prediction of IBNR Claims.....	18:1 (1988) 79-80
HESSELAGER, O.: A Markov Model for Loss Reserving .....	24:2 (1994) 183-193
— Modelling of Discretized Claim Numbers in Loss Reserving.....	25:2 (1995) 119-135
JEWELL, W.S.: Predicting IBNYR Events and Delays I. Continuous Time.....	19:1 (1989) 25-56
— Predicting IBNYR Events and Delays II. Discrete Time.....	20:1 (1990) 93-111
LUNDBERG, O.: Note on Actuarial Management in Inflationary Conditions.....	9:C (1977) 208-212
MACK, Th.: A Simple Parametric Model for Rating Automobile Insurance or Estimating IBNR Claim Reserves.....	21:1 (1991) 93-109
— Distribution-free Calculation of the Standard Error of Chain Ladder Reserve Estimates .....	23:2 (1993) 213-225
MASTERTON, N.E.: Problems in Motor-Insurance - Claim Reserves .....	2:1 (1962) 152-160
MOLINARO, L.: Sur la détermination de la réserve pour en suspens dans l'assurance automobile .....	5:2 (1969) 199-209
NORBERG, R.: Prediction of Outstanding Liabilities in Non-Life Insurance .....	23:1 (1993) 95-115
PENTIKÜINEN, T., and J. RANTALA: Run-Off Risks as a Part of Claims Fluctuation.....	16:2 (1986) 113-148
PETTIT, J.: Note sur la gestion automatique de la réserve pour sinistres en assurance automobile .....	2:2 (1962) 287-296
RESNICK, S.I.: Discussion of the Danish Data on Large Fire insurance Losses .....	27:1 (1997) 139-151
SCHMIDT, K.D., and A. SCHNAUS: An Extention of Mack's Model for the Chain Ladder Method .....	26:2 (1996) 247-262
SCHNIEPER, R.: Separating True IBNR and IBNER Claims .....	21:1 (1991) 111-127
TAYLOR, G.C.: Separation of Inflation and Other Effects from the Distribution of Non-Life Insurance Claim Delays .....	9:C (1977) 219-230
— Testing Goodness-of-Fit of an estimated Run-off Triangle .....	10:1 (1978) 78-86
— Speed of Finalisation of Claims and Claims Run-off Analysis.....	12:2 (1981) 81-100
VERRALL, R.J.: A Method for Modelling Varying Run-off Evolutions in Claims Reserving .....	24:2 (1994) 325-332

#### 15. FLUCTUATION RESERVES, SOLVENCY MARGINS

DAYKIN, C.D., G.D. BERNTEIN, S.M. COUTTS, E.R.F. DEVITT, G.B. HEY, D.I.W. REYNOLDS, and P.D. SMITH: The Solvency of General Insurance Company in Terms of Emerging Costs .....	17:1 (1987) 85-132
HALMSTAD, D.G.: Most Efficient Fluctuation Reserves .....	8:1 (1974) 66-76
HOFMEISTER, E.: Bemerkungen zur Berechnung der Schwankungsrückstellung in der Brandversicherung.....	1:5 (1961) 279-286
HOVINEN, E.: Procedures and Basic Statistics to be Used in Magnitude Control of Equalisation Reserves in Finland.....	5:2 (1969) 227-238
NORBERG, R., and B. SUNDT: Draft of a System for Solvency Control in Non-Life Insurance.....	15:2 (1985) 149-170
Corrigendum.....	16:1 (1986) 69
PENTIKÄINEN, T.: On the Solvency of Insurance Companies.....	4:3 (1967) 248-251
PESONEN, E.: Magnitude Control of Technical Reserves in Finland.....	4:3 (1967) 248-251
RAMLAU-HANSEN, H.: An Application of Credibility Theory to Solvency Margins.....	13:1 (1982) 37-45
STEWART, C.M.: The Assesment of Solvency .....	6:2 (1971) 79-85
WELTEN, C.P.: The Unearned No Claim Bonus.....	5:1 (1968) 25-32
WIT, G.W. DE, and W.M. KASTELIJN: The Solvency Margin in Non-Life Insurance .....	11:2 (1980) 136-144

## 16. GAME AND DECISION MAKING

- ADAM, J.: Le problème des bénéficiaires distribuables examiné à la lumière de théorème de M. de Finetti.... **6:3** (1972) 246-259
- BANASINSKI, A.: Optimum Structure of Trends of Activities to Prevent Chance Damages ..... **2:1** (1962) 77-83
- BATON, B., and J. LEMAIRE: The Core of a Reinsurance Market..... **12:1** (1981) 57-71  
— The Bargaining Set of a Reinsurance Market..... **12:2** (1981) 101-114
- BORCH, K.: Application of Game Theory to some Problems in Automobile Insurance..... **2:2** (1962) 208-221  
— Recent Developments in Economic theory and their Application to Insurance..... **2:3** (1963) 322-341
- BRIEGLEB, D., and J. LEMAIRE: Calcul des primes et marchandage..... **13:2** (1982) 115-131
- FRANCKX, E.: Le test de la majorité confirmée et son utilisation dans l'inférence statistique ..... **2:2** (1969) 141-154  
— Méthodes et moyens pour calculer la valeur numériques des opération actuarielles géénéralisées..... **5:2** (1969) 141-154  
— Considérations sur les modèles d'avant projet pour classes de tarif ..... **7:3** (1974) 208-214
- GERBER, H.U.: On Optimal Cancellation of Policies ..... **9:C** (1977) 125-138  
— Pareto-Optimal Risk Exchanges and Related Decision Problems ..... **10:1** (1978) 25-33
- KLINKEN, J. VAN: Applications of Methods of Operations Research and Modern Economic Theory ..... **5:1** (1968) 51-61
- LEMAIRE, J.: Echange de risques entre assureurs et théorie des jeux ..... **9:C** (1977) 155-180  
— La soif de bonus..... **9:C** (1977) 181-190  
— A Non-Symmetrical Value for Games without Transferable Utilities: Application te Reinsurance .. **10:2** (1979) 195-214  
— A Game Theoretic Look at Life Insurance Underwriting ..... **11:1** (1980) 107-118  
— An Application of Game Theory: Cost Allocation..... **14:1** (1984) 61-82  
— Cooperative Game Theory and its Insurance Applications..... **21:1** (1991) 1-40
- LEMAIRE, J., and M. LOREA: Equilibrage d'un marché de réassurance ..... **11:1** (1980) 107-118
- LEVE, G. DE, and P.J. WEEDA: Driving with markov-Programming ..... **5:1** (1968) 62-86
- SCHMITTER, H., and E. STRAUB: Quadratic Programming in Insurance..... **7:3** (1974) 311-322
- TAPEIRO, C.S.: The Optimal Control of a Jump Mutual Insurance Process..... **13:1** (1982) 13-21
- VINCKE, Ph.: Modèles additifs et non additifs en actuariat..... **10:2** (1979) 173-182

## 17. RISK SHARING ARRANGEMENTS

- BORCH, K.: Mathematical Models in Insurance ..... **7:3** (1974) 192-202  
— Optimal Insurance Arrangements..... **8:3** (1975) 284-290  
— Problems in the Economic Theory of Insurance ..... **10:1** (1978) 1-11
- BÜHLMANN, H.: An Economic Premium Principle ..... **11:1** (1980) 52-60
- BÜHLMANN, H., and H.U. GERBER: Risk Bearing and the Insurance Market ..... **10:1** (1978) 12-24
- BÜHLMANN, H., and W.S. JEWELL: Optimal Risk Exchanges..... **10:3** (1979) 243-262
- GERBER, H.U.: Pareto-Optimal Risk Exchanges and Related Decision Problems..... **10:1** (1978) 52-33
- LEMAIRE, J.: Echange de risques entre assureurs et théorie des jeux ..... **9:C** (1977) 155-180  
— A Non-Symmetrical Value for Games Without Transferable Utilities: Application to Reinsurance . **10:2** (1979) 195-214
- WYLER, E.: Pareto Optimal Risk Exchanges and a System of Differential Equations:a Duality Theorem..... **20:1** (1990) 23-31

## 18. REINSURANCE RETENTIONS

- AASE, K.K.: Equilibrium in a Reinsurance Syndicate; Existence, Uniqueness and Characterization ..... **23:2** (1993) 185-209
- ANDREADAKIS, M., and H.R. WATERS: The Effect of Reinsurance on the Degree of Risk Associated with an Insurer's Portfolio ..... **11:2** (1980) 119-135
- BATON, B., and J. LEMAIRE: The Core of a Reinsurance Market..... **12:1** (1981) 57-71  
— The Bargaining Set of a Reinsurance Market..... **12:2** (1981) 101-114
- BEARD, R.E.: Some Notes on the Statistical Theory of Extreme Values ..... **3:1** (1963) 6-12
- BENKTANDER, G.: Notes sur la distribution conditionée du montant d'un sinistre par rapport à l'hypothèse qu'il y a eu un sinistredans l'assurance automobile..... **2:1** (1962) 24-29  
— A Note on the Most "Dangerous" and Skewest Class of Distributions ..... **2:3** (1963) 387-390  
— Some Aspects on Reinsurance Profits and Loadings ..... **5:3** (1971) 314-327  
— A Note on Optimal Reinsurance..... **8:2** (1975) 154-163  
— The Calculation of a Fluctuation Loading for an Excess of Loss Cover..... **8:3** (1975) 272-278  
— On the Rating of a Special Stop-Loss Cover..... **9:C** (1977) 33-41  
— Largest Claims Reinsurance (LCR) . A Quick Method to Calculate LCR-Risk Rates from Excess of Loss Risk Rates ..... **10:1** (1978) 54-58
- BENKTANDER, G., and J. OHLIN: A combination of Surplus and Excess Reinsurance of a Fire Portfolio ..... **4:2** (1967) 177-190
- BERLINER, B.: Correlation between Excess of Loss Reinsurance Covers and Reinsurance of the N Largest Claims..... **6:3** (1972) 260-275
- BERNEGGER, S.: The Swiss Re Exposure Curves and the MBBEFD Distribution Class..... **27:1** (1997) 99-111
- BOHMAN, H.: Planning Problems of a Gambling-House with Application to Insurance Business..... **8:3** (1975) 279-383
- BOHMAN, H., and U. GRENANDER: A Mutual Reinsurance Scheme ..... **6:2** (1971) 163-177
- BORCH, K.: Reciprocal Reinsurance Treaties ..... **1:4** (1960) 170-191  
— The Optimal Reinsurance Treaty..... **5:2** (1969) 293-297
- BÜHLMANN, H., and H.U. GERBER: Risk Bearing and the Insurance Market ..... **10:1** (1978) 12-24
- BÜHLMANN, H., and W.S. JEWELL: Optimal Risk Exchanges..... **10:3** (1979) 243-262
- CENTENO, L.: On Combining Quota-Share and Excess of Loss ..... **15:1** (1985) 49-63

— The Effect of the Retention Limit on the Eisk Reserve.....	25:1 (1995) 67-74
— Excess of Loss Reinsurance and the Probability of Ruin in Finite Horizon .....	27:1 (1997) 59-70
CENTENO., M. and O. SIMIÉS: Combining Quota-Share and Excess of Loss Treaties on the Reinsurance of n Independent Risks .....	21:1 (1991) 41-55
CHAN, F.A., and H.U. GERBER: The Reinsurer's Monopoly and the Bowley Solution.....	15:2 (1985) 141-148
HÜRLIMANN, W.: Predictive Stop-loss Premiums .....	23:1 (1993) 55-76
— Improved Analytical Bounds for Some Risk Quanties .....	26:2 (1996) 185-199
HUYGHUES-BEAUFOND, C.: Distributions de Pareto: Intérêts et limites en reasurance .....	21:2 (1991) 239-251
KAAS, R., A.E. VAN HEERWAARDEN, and M.J. GOOVAERTS: On Stop-Loss Premiums for the Individual Model.....	18:1 (1988) 91-98
— Between Individual and Collective Model for the Total Claims.....	18:2 (1988) 169-174
KAAS, R., and M.J. GOOVAERTS: Bounds on Stop-Loss Premiums for Compound Distributions.....	16:1 (1986) 13-18
KAAS, R., M. VANNESTE, and M.J. GOOVAERTS: Maximizing Compound Poisson Stop-Loss Premiums Numerically with Given Mean and Variance.....	22:2 (1992) 225-233
KAHN, P.M.: Some Remarks on a Recent Paper by BORCH .....	1:5 (1961) 265-272
KOLLER, B. and N. DETTWYLER: APS Reinsurance.....	27:2 (1997) 329-337
— The Asymptotic Efficiency of Largest Claims Reinsurance Treaties .....	20:1 (1990) 11-22
KREMER, E.: Rating of Largest Claims and Ecomore-Reinsurance Treaties for Large Portfolios.....	13:2 (1982) 47-56
Corrigendum.....	13:2 (1982) 150
— A General Bound for the Net Premium for Largest Claims Reinsurance Covers.....	18:1 (1988) 69-78
— Recursive Calculation of the Net Premium for Largest Claims Reinsurance Covers.....	16:2 (1986) 101-108
— The Asymptotic Efficiency of Largest Claims Reinsurance Treaties .....	20:1 (1990) 11-22
LAMBERT, H.: Contribution à l'étude du comportement optimum de la cédante et du réassureur dans le cadre de la théorie collective du risque .....	2:3 (1963) 425-444
LEMAIRE, J.: Sur la détermination d'un contrat optimal de réassurance .....	7:2 (1973) 165-180
LEMAIRE, J., and M. LOREA: Equilibrage d'un marché de réassurance .....	11:2 (1980) 107-118
LEMAIRE, J., and P. QUAIRIERE: Chains of Reinsurance Revisited .....	16:2 (1986) 77-88
LEVI, Ch.: Produits financiers et détermination de la prime glissante de traités non proportionnels.....	18:2 (1988) 189-198
LOWE, St.P., and J.N. STANARD: An Integrated Dynamic Financial Analysis and Decision Support System for a Property Catastrophe Reinsurance .....	27:2 (1997) 339-371
MACK, TH.: Premium Calculation for Deductible Policies with an Aggregate Limit .....	14:2 (1984) 105-122
OHLIN, J.: On a Class of Measures of Dispersion with Application to Optimal Reinsurance.....	5:2 (1969) 249-266
PECHLIVANIDES, P.M.: Optimal Reinsurance and Dividend Payment Strategies.....	10:1 (1978) 34-36
PENTIKÄINEN, T.: Reinsurance of Third Party Motor Insurance and Motor Insurance in Finland.....	2:1 (1962) 174-176
PESONEN, E.: On Optimal Properties of the Stop-Loss Reinsurance.....	4:2 (1967) 175-176
PHILIPSON, C.: A Method for the Estimation of Risk Premiums in Stop-Loss Reinsurance.....	4:2 (1967) 175-176
STAUB, E.: Actuarial Remarks on Planning and Controlling in Reinsurance.....	14:2 (1984) 183-191
SOUSSELIER, J.: Réassurance du cumul d'accidents .....	3:1 (1963) 75-84
SUNDT, B.: On the Allocation of Excess of Loss Premiums .....	22:2 (1992) 167-176
TAYLOR, G.C.: Rating the Discount for a Motor Insurance Excess .....	10:3 (1979) 295-302
— The Negative Exponential Distribution and Average Excess Claim Size.....	10:3 (1979) 303-304
VAJDA, S.: Minimum Variance Reinsurance.....	2:2 (1962) 257-260
VERBEEK, H.G.: On Optimal Reinsurance .....	4:1 (1966) 29-38
— An Approach to the Analysis of Claims Experience in Motor Liability Excess of loss Reinsurance... 6:3 (1972) 195-202	
— A Stop-Loss Inequality for Compound Poisson Processes with a Unimodal Claims Size Distribution.. 9:3 (1977) 247-256	
WELTEN, C.P.: Estimation of Stop-Loss Premium in Fire Insurance.....	2:3 (1963) 356-361

## 19. OTHER RISK BUSINESS

AGMON, T., and Y. KAHANE: Balancing International Insurance Portfolios and Exchange Risks .....	10:3 (1979) 283-294
AMMETER, H.: Spreading of Exceptional Claims by Means of an Internal Stop-Loss Cover.....	2:3 (1963) 380-386

## 20. CATASTROPHIC RISKS

AJNE, B., and H. WIDE: On the Definition of Catastrophe Claims and the Calculation of their Expected Cost for the Purpose of long Range Planning and Profit Centre Control .....	17:2 (1987) 171-178
ANANTAPADMANABHAN, C.S.: Some Statistical Aspects of Catastrophic Risks.....	5:3 (1971) 307-313
CAA: The Experience of Earthquake Risk in Central America.....	9:3 (1977) 306-316
FRIEDMAN, D.G.: Insurance and the Natural Hazards .....	7:1 (1972) 4-58
LEVI, Ch. and Ch. PATRAT: Statistical Analysis of Natural Events in the United States.....	21:2 (1991) 253-276
RYDER, J.M., and D.J. KIMBER: Earthquakes and Windstorm - Natural Disasters .....	9:3 (1977) 317-324
SHENHAV, Y.: Towards an "International Insurance Fund": A Tool for Migration of Extra-Hazard Risks .....	9:3 (1977) 290-305
WAKURI, M.: Windstorm Coverage in Japan .....	9:3 (1977) 325-328
WAKURI, M., and Y. Yasuhara: Earthquake Insurance in Japan .....	9:3 (1977) 329-364
Erratum .....	10:1 (1978) 128

## 21. MATHEMATICAL ECONOMICS

ARTZNER, Ph. and F. DELBAEN: Credit Risk and Prepayment Option .....	22:1 (1992) 81-96
----------------------------------------------------------------------	-------------------

BANASINSKI, A.: Insurance as Cybernetic Institution of Self-Regulation of the National Economy .....	5:3 (1971) 393-401
BÜHLMANN, H.: The General Economic Premium Principle .....	14:1 (1984) 13-22
CROSET, G.: Risque et rentabilité.....	6:2 (1971) 157-162
DEVOLDER, P.: Opérations Stochastiques de Capitalisation .....	16:S (1986) S5-S31
GERBER, H.U., and E.S.W. SHIU: Martingale Approach to Pricing Perpetual American Options.....	24:2 (1994) 195-220
JACQUES, M.: On the Hedging Portfolio of Asian Options .....	26:2 (1996) 165-183
KAHANE, Y.: The Theory of Insurance Risk Premiums - A Re-examination in the Light of Recent Developments in Capital Market Theory .....	10:2 (1979) 223-239
KLINKEN, J. VAN: Applications of Methods of Operations Research and Modern Economic Theory.....	5:1 (1968) 51-61
MORGAN, I.G., and E.H. NEAVE: A Discrete Time Model for Pricing Treasury Bills, Forward, and Futures Contracts.....	23:1 (1993) 3-22
MULLER, H.H.: Modern Portfolio Theory .....	18:2 (1988) 127-146
— Economic Premium Principles in Insurance and the Capital Asset Pricing Model .....	17:2 (1987) 141-150
MÜLLER, H.H. and E. CHEVALLIER: Risk Allocation in Capital Markets: Portfolio Insurance, Tactical Asset Allocation and G.R.O.I. ....	24:1 (1994) 5-18
NEAVE, E.H.: A Frequency Distribution Method for Valuing Average Options .....	27:2 (1997) 173-205
PENTIKÄINEN, T.: Dynamic Programming, An Approach for Analysing Competition Strategies .....	10:2 (1979) 183-194
PRESSACCO, F.: Value and Prices in a Reinsurance Market .....	10:3 (1979) 263-273

## 22. EQUILIBRIUM THEORY

BÜHLMANN, H.: An Economic Premium Principle .....	11:2 (1980) 52-60
BÜHLMANN, H., and H.U. GERBER: Risk Bearing and the Insurance Market .....	10:1 (1978) 12-24

## 23. UTILITY THEORY

BATON, B., and J. LEMAIRE: The Core of a Reinsurance Market.....	12:1 (1981) 57-71
— The Bargaining Set of a Reinsurance Market.....	12:2 (1981) 101-114
BORCH, K.: Reciprocal Reinsurance Market .....	12:2 (1981) 101-114
— The Utility Concept Applied to the Theory of Insurance.....	1:5 (1961) 245-255
— Control of a Portfolio of Insurance Contracts.....	4:1 (1966) 59-71
— The Economic Theory of Insurance .....	4:3 (1967) 252-264
— Dynamic Decision Problems in an Insurance Company .....	5:1 (1968) 118-132
— The Rescue of an Insurance Company After Ruin.....	5:2 (1969) 280-292
— Mathematical Models in Insurance .....	8:3 (1975) 284-290
— Optimal Insurance Arrangements.....	8:3 (1975) 284-290
— Problems in the Economic Theory of Insurance .....	10:1 (1978) 1-11
BRIEGLEB, D., and J. LEMAIRE: Calcul des primes et marchandage.....	13:2 (1982) 115-131
BÜHLMANN, H., and W.S. JEWELL: Optimal Risk Exchanges.....	10:3 (1979) 243-262
CHAN, F.A., and H.U. GERBER: The Reinsurer's Monopoly and the Bowley Solution.....	15:2 (1985) 141-148
CROSET, G.: Risque et rentabilité.....	6:2 (1971) 157-162
LEMAIRE, J.: Echange de risques entre assureurs et théorie des jeux .....	9:C (1977) 155-180
— A Non-Symmetrical Value for Games Without Transferable Utilities: Application to Reinsurance .	10:2 (1979) 195-214
— How to Define a Bonus-Malus System with an Exponential Utility Function .....	10:3 (1979) 274-282
LIENHARD, M.: Calculation of Price Equilibria for Utility Functions of HARA Class .....	16:C (1986) S91-S98
SAMSON, D.: Expected Utility Strategic Decision Models for General Insurers.....	16:S (1986) S45-S58
VANDEBROEK, M.: Pareto-Optimal Profit-Sharing .....	18:1 (1988) 47-53
VINCKE, Ph.: Modèles additifs et non additifs en actuariat.....	10:2 (1979) 173-182
WOLFF, K.H.: Collective Theory of Risk and Utility Functions .....	4:1 (1966) 6-10

## 24. INFLATION

BEARD, R.E.: Technical Reserves in Non-Life Insurance with Particular Reference to Motor Insurance. 5:2 (1969) 177-198	
— Verification of Outstanding Claim Provisions- Separation Technique .....	9:C (1977) 26-32
BRUTON, B.J., and J.R. CUMPSTON: Compulsory Third Party Insurance, Methods of making Explicit Allowance for Inflation.....	9:C (1977) 64-74
JOHNSON, P.D.: How Insolvent Are We .....	9:C (1977) 139-154
LUNDBERG, O.: Note on Actuarial Management in Inflationary Conditions.....	9:C (1977) 208-212
SEAL, H.L.: The Story of 100 Actuarially Guaranteed No-Ruin Casualty Insurance Companies .....	8:3 (1975) 364-377
WATERS, H.R.: Premium Rates under Inflationary Conditions.....	11:1 (1980) 29-34

## 25. SOCIAL SECURITY

KOCH, H.: Caisse nationale Suisse d'assurance en cas d'accidents.....	1:5 (1961) 273-278
LATSCHA, R.: Distribution du coût d'un sinistre dans l'assurance social contre les accidents.....	2:1 (1962) 62-73

## 26. MICRO ECONOMICS

FRISQUE, A.: Dynamic Model of Insurance Company's Management.....	8:1 (1974) 57-65
MOFFET, D.: Risk-Bearing and Consumption Theory.....	8:3 (1975) 342-358
PECHLIVANIDES, P.M.: Optimal Reinsurance and Dividend Payment Strategies.....	10:1 (1978) 34-36

PENTIKÄINEN, T., and J. RANTALA: Evaluation of the Capacity of Risk Carriers by Means of Stochastic-Dynamic Programming ..... **12:1** (1981) 1-21

