

Methodological problems in Solvency Assessment of an Insurance Company

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Abstract

The recent wide developments and changes in insurance markets highlighted the necessity to map out the solvency analysis in a more complete framework. The approach we present in the paper comes up with an integrated analysis of the risk profile of an insurance business, taking into account the actual european directives about solvency assessment. The aim of the paper is to construct a methodology apt to incorporate properly the effect of the risk sources in calculating mathematical provisions related to a portfolio of insurance policies.

Main References

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