Statistical Modeling of Loss Distributions Using **actuar**

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actuar is a package providing additional Actuarial Science functionality to the R statistical system. The current version of the package contains functions for use in the fields of loss distributions modeling, risk theory (including ruin theory), simulation of compound hierarchical models and credibility theory. This talk will present the features of the package most closely related to usual statistical work, namely the modeling of loss distributions. Among other things, we introduce a number of probability laws functions, handling of grouped data, minimum distance estimation methods and functions to compute empirical moments. If time allows, we will also present the function to simulate data from compound hierarchical models.