

Correspondance entre les noms de lois
dans *Loss Models* et dans actuar

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Famille beta transformée

Nom de la loi	Racine R (alias)	Paramètres
Transformed beta	trbeta (pearson4)	shape1 (α), rate ($\lambda = 1/\theta$), scale (θ), shape2 (γ), shape3 (τ)
Generalized Pareto	genpareto	shape1 (α), shape2 (τ), scale (θ)
Burr	burr	shape1 (α), shape2 (γ), rate ($\lambda = 1/\theta$), scale (θ)
Inverse Burr	invburr	shape1 (τ), shape2 (γ), rate ($\lambda = 1/\theta$), scale (θ)
Pareto	pareto (pareto2)	shape (α), scale (θ)
Inverse Pareto	invpareto	shape (τ), scale (θ)
Loglogistic	llogis	shape (γ), rate ($\lambda = 1/\theta$), scale (θ)
Paralogistic	paralogis	shape (α), rate ($\lambda = 1/\theta$), scale (θ)

Famille gamma transform e

Nom de la loi	Racine R (alias)	Param tres
Transformed gamma	trgamma (gengamma)	shape1 (α), rate ($\lambda = 1/\theta$), scale (θ), shape2 (τ)
Inverse transformed gamma	invtrgamma (igengamma)	shape1 (α), rate ($\lambda = 1/\theta$), scale (θ), shape2 (τ)
Inverse gamma	invgamma	shape (α), rate ($\lambda = 1/\theta$), scale (θ)
Inverse Weibull	invweibull (lgompertz)	shape (τ), rate ($\lambda = 1/\theta$), scale (θ)
Inverse exponential	invexp	rate ($\lambda = 1/\theta$), scale (θ)

Autres distributions

Nom de la loi	Racine R (alias)	Paramètres
Inverse Gaussian ¹	igauss	mean (μ), shape (θ)
Loggamma ²	lgamma	shapelog (α), ratelogs (λ)
Single parameter Pareto	pareto1	shape (α), min (θ)
Inverse gamma	igamma	shape (α), rate ($\lambda = 1/\theta$), scale (θ)
Inverse Weibull	iweibull (lgeomptz)	shape (τ), rate ($\lambda = 1/\theta$), scale (θ)
Inverse exponential	iexp	rate ($\lambda = 1/\theta$), scale (θ)

¹Laisser pour plus tard.

²Distribution de e^X , où $X \sim \text{Gamma}(\alpha, \lambda)$.