

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 ( $\alpha$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ ), shape2 ( $\gamma$ ), shape3 ( $\tau$ )
Generalized Pareto	genpareto	shape1 ( $\alpha$ ), shape2 ( $\tau$ ), scale ( $\theta$ )
Burr	burr	shape1 ( $\alpha$ ), shape2 ( $\gamma$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Inverse Burr	iburr	shape1 ( $\tau$ ), shape2 ( $\gamma$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Pareto	pareto (pareto2)	shape ( $\alpha$ ), scale ( $\theta$ )
Inverse Pareto	ipareto	shape ( $\tau$ ), scale ( $\theta$ )
Loglogistic	llogis	shape ( $\gamma$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Paralogistic	paralogis	shape ( $\alpha$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Inverse paralogistic	invparalogis	shape ( $\tau$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )

## Famille gamma transform e

Nom de la loi	Racine R (alias)	Param tres
Transformed gamma	trgamma (gengamma)	shape1 ( $\alpha$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ ), shape2 ( $\tau$ )
Inverse transformed gamma	itrgamma (igengamma)	shape1 ( $\alpha$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ ), shape2 ( $\tau$ )
Inverse gamma	igamma	shape ( $\alpha$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Inverse Weibull	lgompertz	shape ( $\tau$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Inverse exponential	iexp	rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )

## Autres distributions

Nom de la loi	Racine R (alias)	Paramètres
Inverse Gaussian <sup>1</sup>	igauss	mean ( $\mu$ ), shape ( $\theta$ )
Loggamma <sup>2</sup>	lgamma	shapelog ( $\alpha$ ), ratelog ( $\lambda$ )
Single parameter Pareto	pareto1	shape ( $\alpha$ ), min ( $\theta$ )
Inverse gamma	igamma	shape ( $\alpha$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Inverse Weibull	iweibull (lcompertz)	shape ( $\tau$ ), rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )
Inverse exponential	iexp	rate ( $\lambda = 1/\theta$ ), scale ( $\theta$ )

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<sup>1</sup>Laisser pour plus tard.

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