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@RISK



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A1

fx

Annual numbers of claims

A

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J

Annual numbers of claims

Summary measures of numbers of claims

Years ago	Auto	General liability	Worker's Comp
1	845	207	108
2	927	227	150
3	1072	301	125
4	966	208	48
5	905	255	91
6	1035	230	77
7	875	200	67
8	1154	212	114
9	1025	237	138
10	993	241	90
11	958	329	132
12	1078	281	75
13	977	249	96
14	1219	264	118
15	839	218	99
16	1124	278	156
17	1050	318	143
18	885	156	103
19	1008	270	108
20	940	254	64

	Auto	General liability	Worker's Comp
Mean	994	247	105
Stdev	103	42	30
Min	839	156	48
Max	1219	329	156

Correlations among numbers of claims

	Auto	General liability	Worker's Comp
Auto	1		
General liability	0.444	1	
Worker's Comp	0.315	0.400	1

Claim amounts in the most recent year

Summary measures of claim amounts

Claim	Auto	General liability	Worker's Comp
1	5060	23399	35419
2	5126	18630	45776

	Auto	General liability	Worker's Comp
Mean	3409	18566	44138
Stdev	1370	5093	11876

Model Historical Data

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RISK

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Distributions Output Function Correlations Model Window

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NORMDIST

=RiskIntUniform()

Uncertain inputs

Auto General liability Worker's Comp

Number of claims

=RiskIntUniform()

Typical claim amount

Outputs

Auto General liability Worker's Comp Grand total

Totals for claim types

Summary measures for outputs

Auto General liability Worker's Comp Grand total

Mean \$0 \$0 \$0 \$0

Stdev \$0 \$0 \$0 \$0

5th percentile \$0 \$0 \$0 \$0

95th percentile \$0 \$0 \$0 \$0

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NORMDIST

=RiskIntUniform('Historical Data')

	A	B	C	D	E	F	G	H	I	J
1	Annual numbers of claims					Summary measures of numbers of claims				
2	Years ago	Auto	General liability	Worker's Comp			Auto	General liability	Worker's Comp	
3	1	845	207	108		Mean	994	247	105	
4	2	927	227	150		Stdev	103	42	30	
5	3	1072	301	125		Min	639	156	48	
6	4	966	208	48		Max	1219	329	156	
7	5	905	255	91						
8	6	1035	230	77		Correlations among numbers of claims				
9	7	875	200	67			Auto	General liability	Worker's Comp	
10	8	1154	212	114		Auto	1			
11	9	1025	237	138		General liability	0.444	1		
12	10	993	241	90		Worker's Comp	0.315	0.400	1	
13	11	958	329	132						
14	12	1078	281	75						
15	13	977	249	96						
16	14	1219	264	118						
17	15	839	218	99						
18	16	1124	278	156						
19	17	1050	318	143						
20	18	885	156	103						
21	19	1008	270	108						
22	20	940	254	64						
23										
24	Claim amounts in the most recent year					Summary measures of claim amounts				
25	Claim	Auto	General liability	Worker's Comp			Auto	General liability	Worker's Comp	
26	1	5060	23399	35419		Mean	3409	18566	44138	
27	2	5126	18630	45776		Stdev	1370	5093	11876	

ModelHistorical Data

Point

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Insurance Claims 2 - Model with RiskCompo...

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Define Distributions

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B5

Typical claim amount

	A	B	C	D	E	F	G	H	I	J	K	L
2	Uncertain inputs											
3			Auto	General liability	Worker's Comp							
4		Number of claims	1029	242	102							
5		Typical claim amount										
6												
7	Outputs											
8			Auto	General liability	Worker's Comp	Grand total						
9	Totals for claim types											
10												
11	Summary measures for outputs											
12			Auto	General liability	Worker's Comp	Grand total						
13		Mean	\$0	\$0	\$0	\$0						
14		Stdev	\$0	\$0	\$0	\$0						
15		5th percentile	\$0	\$0	\$0	\$0						
16		95th percentile	\$0	\$0	\$0	\$0						
17												
18												
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28												

ModelHistorical Data

100%

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GRISK

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A1 Annual numbers of claims

A B C D E F G H I J

Claim amounts in the most recent year

Summary measures of claim amounts

Claim	Auto	General liability	Worker's Comp		Auto	General liability	Worker's Comp
1	5060	23399	35419	Mean	3409	18566	44138
2	5126	18630	45776	Stdev	1370	5093	11876
3	4629	15582	53200	Min	631	11586	23143
4	2049	16926	49705	Max	7632	31713	71211
5	6532	19723	48552	Median	3292	17544	41836
6	1925	19416	55932	5th percentile	1366	12144	28574
7	6585	28195	45154	95th percentile	5870	28132	65490
8	2449	20181	48711				
9	751	23933	57308				
10	3914	17241	40297				
11	2436	27566	66506				
12	2947	21537	24591				
13	2914	22548	53682				
14	3323	13774	49105				
15	3770	26455	31792				
16	4105	17178	52964				
17	6286	12685	40138				
18	5143	13158	35881				
19	2831	28468	28408				
20	3898	25886	46372				
21	7076	16752	33755				
22	3526	19880	35858				
23	3690	16704	33932				
24	1042	20862	32945				
25	4250	12978	41106				

Model Historical Data

Ready

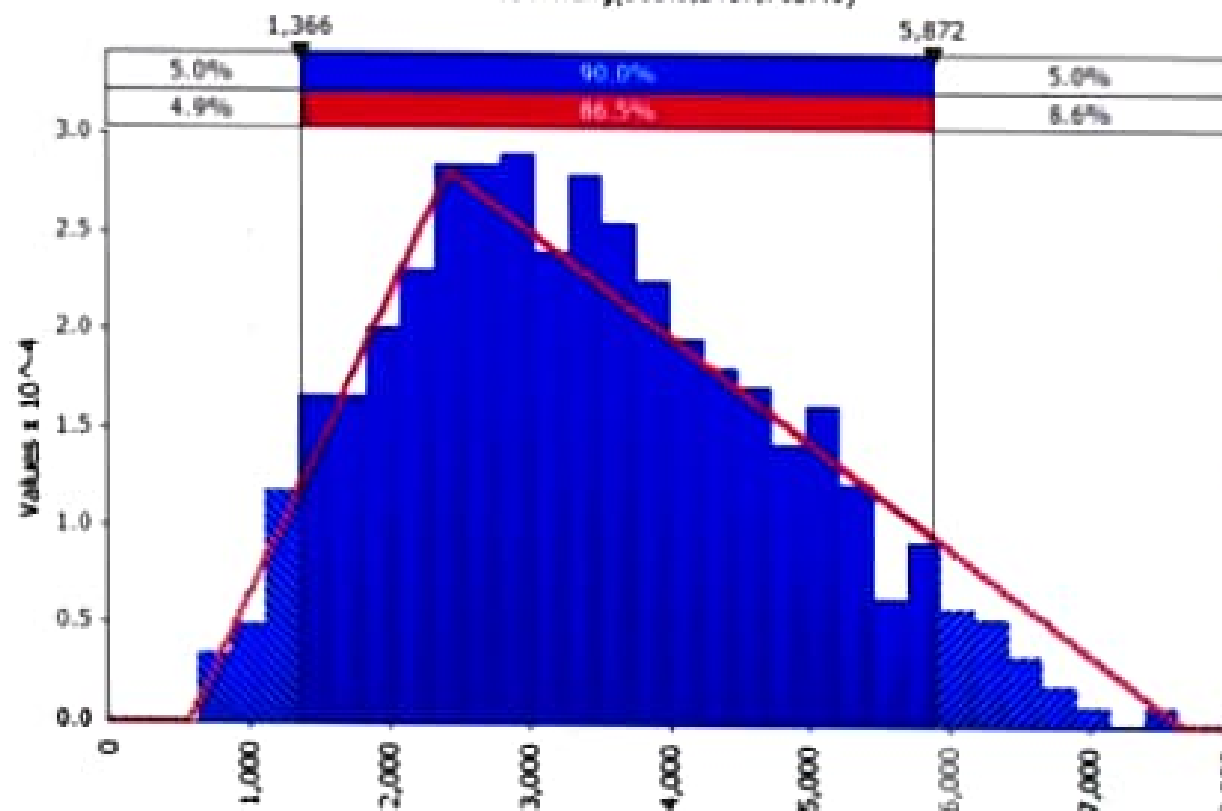
100%

@RISK - Fit Results

Fit Ranking	
Fit	K-S
<input checked="" type="checkbox"/> Triang	0.0506

Fit Comparison for Auto Amounts

RiskTriang(565.5,2417,7657.6)



Input

Minimum 631.00
Maximum 7,632.00
Mean 3,409.31
Std Dev 1,376.33
Values 845

Triang

Minimum 565.50
Maximum 7,657.60
Mean 3,409.70
Std Dev 1,501.76

Write To Cell

Close

22	3526	19880	35858
23	3690	16704	33932
24	1042	20862	32945
25	4250	12978	41106

Model Historical Data

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CS

=RiskTriang(565.5,2417,7657.6,RiskName("Auto Amounts"))

	A	B	C	D	E	F	G	H	I	J	K	L	
2	Uncertain inputs												
3			Auto	General liability	Worker's Comp								
4		Number of claims	1029	242	102								
5		Typical claim amount	\$3,547										
6													
7	Outputs												
8			Auto	General liability	Worker's Comp	Grand total							
9	Totals for claim types												
10													
11	Summary measures for outputs												
12			Auto	General liability	Worker's Comp	Grand total							
13		Mean	\$0	\$0	\$0	\$0							
14		Stdev	\$0	\$0	\$0	\$0							
15		5th percentile	\$0	\$0	\$0	\$0							
16		95th percentile	\$0	\$0	\$0	\$0							
17													
18													
19													
20													
21													
22													
23													
24													
25													
26													
27													
28													

ModelHistorical Data

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File Home Insert Page Layout Formulas Data Review View Developer **Q-RISK**

Define Distributions Add Output Function Correlations Define Distribution Fitting Model Window Simulations Settings Iterations 1000 Start Simulation Excel Reports Browse Results Define Filters Tools Help

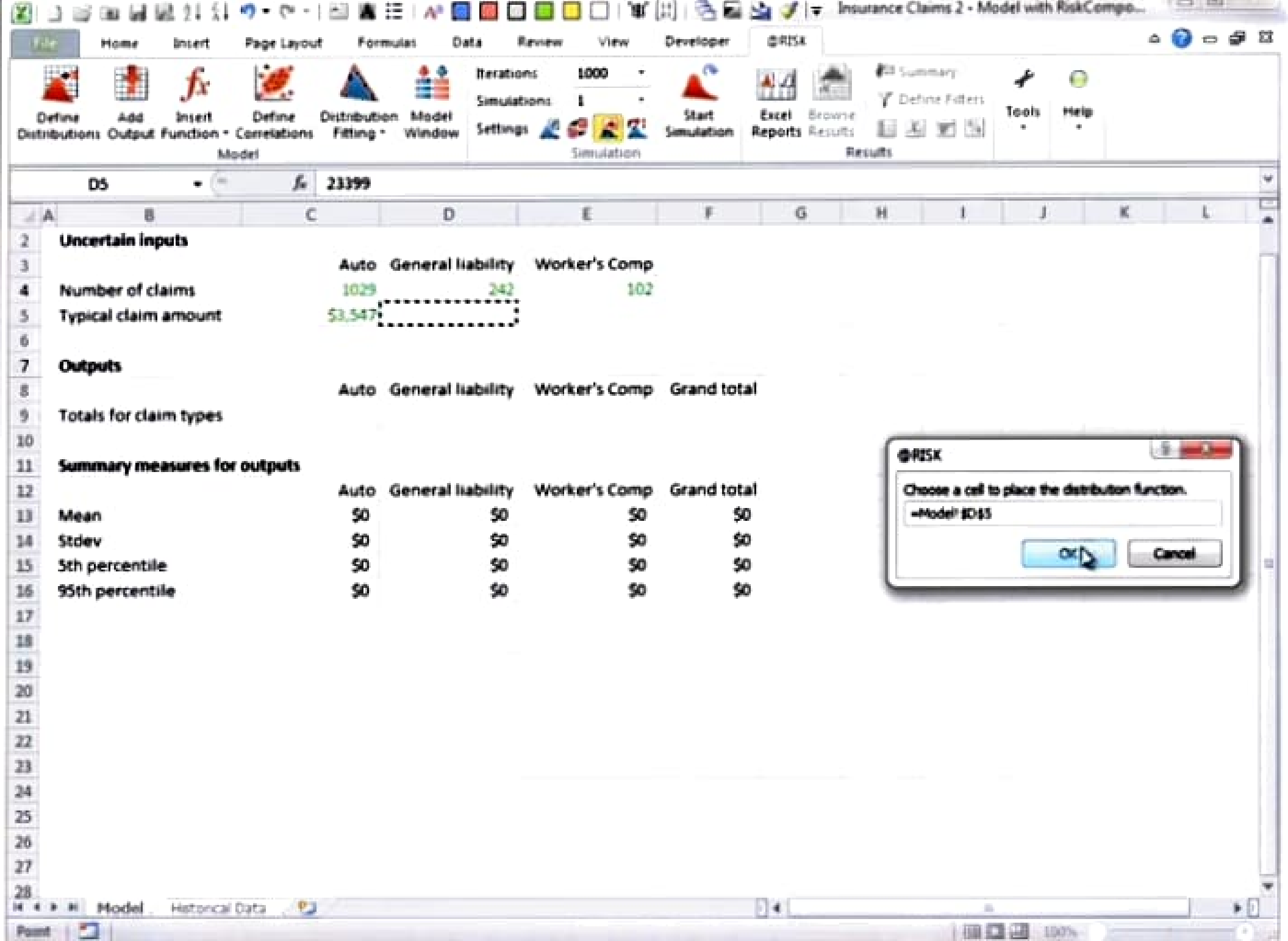
	C26		23399							
	A	B	C	D	E	F	G	H	I	J
13	11	958	329	132						
14	12	1078	281	75						
15	13	977	249	96						
16	14	1219	264	118						
17	15	839	218	99						
18	16	1124	278	156						
19	17	1050	318	143						
20	18	885	156	103						
21	19	1008	270	108						
22	20	940	254	64						

Claim amounts in the most recent year				Summary measures of claim amounts			
Claim	Auto	General liability	Worker's Comp	Mean	Stdev	Min	Max
1	5060	23399	35419				
2	5126	18630	45776				
3	4629	15582	53200				
4	2049	16928	49705				
5	6532	19723	48552				
6	1925	19418	55932				
7	6585	28195	45154				
8	2449	20181	48711				
9	751	23933	57308				
10	3914	17241	40297				
11	2436	27566	66506				
12	2947	21537	24591				
13	2914	22548	53682				
14	3323	13774	49105				

Q-RISK

Choose a cell to place the distribution function.

OK Cancel



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Define Distributions Add Output Function Insert Correlations Define Distribution Fitting Model Window Settings Iterations 1000 Simulations 1 Start Simulation Excel Reports Browse Results Summary Define Filter Tools Help

Model Simulation Results

NORMDIST =RiskTriang(565.5,2417,7657.6,RiskName("Auto Amounts"))

	A	B	C	D	E	F	G	H	I	J	K	L
2		Uncertain Inputs										
3			Auto	General liability	Worker's Comp							
4		Number of claims	1029	242	102							
5		Typical claim amount	=RiskTriang(565.5,2417,7657.6,RiskName("Auto Amounts"))									
6												
7		Outputs										
8			Auto	General liability	Worker's Comp	Grand total						
9		Totals for claim types										
10												
11		Summary measures for outputs										
12			Auto	General liability	Worker's Comp	Grand total						
13		Mean	\$0	\$0	\$0	\$0						
14		Stdev	\$0	\$0	\$0	\$0						
15		5th percentile	\$0	\$0	\$0	\$0						
16		95th percentile	\$0	\$0	\$0	\$0						
17												
18												
19												
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26												
27												
28												

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Define



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C5

=RiskTriang(565.5,2417.7657.6,RiskName("Auto Amounts"))

A B C D E F G H I J K L

Uncertain inputs

Auto General liability Worker's Comp

Number of claims

1029

242

102

Typical claim amount

\$3,547

\$18,604

\$43,639

Outputs

Auto General liability Worker's Comp Grand total

Totals for claim types

Summary measures for outputs

Auto General liability Worker's Comp Grand total

Mean

\$0

\$0

\$0

\$0

Stdev

\$0

\$0

\$0

\$0

5th percentile

\$0

\$0

\$0

\$0

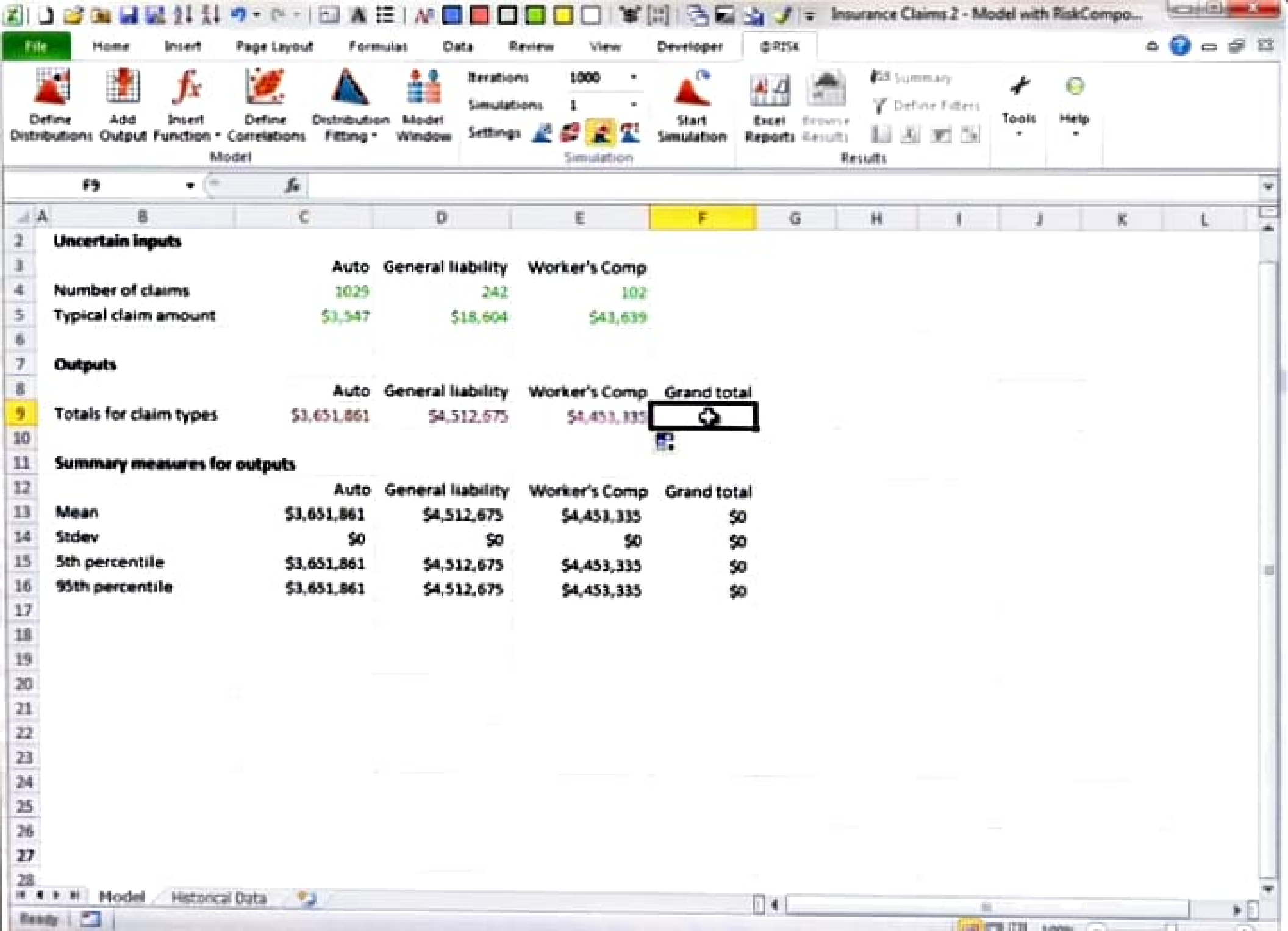
95th percentile

\$0

\$0

\$0

\$0



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