Severity Class Cheat Sheet

The Severity call signature, sev xs, sev ps equal dsev outcomes and probabilities, m Severity(name, sev_name=", sev_a=np.nan, sev_b=0, sev_mean=0, sev_cv=0, sev_loc=0, sev_scale=0, sev_xs=None, sev_ps=None, sev_wt=1, sev_lb, sev_ub, sev_conditional=True) The following tables show all methods, and fields or properties (used interchangeably). Comments elucidate the meaning of more obscure entries. 1. Specification & creation 5. Validation 8. Visualization a, attachment, b, badvalue, conditional, None m plot, detachment, extradoc, limit, long_name, name, 6. Output dataframes note, numargs, program, sev_loc, sev_name, sev_wt, 9. Risk and pricing shapes, None None 2. Update 7. Reinsurance 10. Approximations m cv_to_shape, m mean_to_scale, pattach, None m fit, m fit_loc_scale, m freeze, pdetach, 11. Meta 3. Moments fz, random_state, xtol, m generic_moment, m mean, m median, m moment, moment_type, moms, sev1, sev2, sev3, m stats, m std, m support, m var, Notes:

4. Statistical functions

m cdf, m entropy, m expect, m interval, m isf, m logcdf, m logpdf, m logsf, m nnlf, m pdf, m ppf, m rvs, m sf, m vecentropy,

[0]: Arguments sev_pick_attachments=None, sev_pick_losses=None, omitted; see help.

[1]: matches Portfolio

Any vectorizable input accepts numeric or iterable datatypes. Abbreviations: gcn=gross (subject), ceded, and net; stats: m=mean, cv=coefficient of variation, sd=standard deviation, var=variance, skew(ness); VaR=value-at-risk