aggregate.Portfolio Cheat Sheet

The Portfolio call signature is straightforward:
m Portfolio(name, note='')[0]

The following tables show all m methods, and fields or properties (used interchangeably). Comments elucidate the meaning of more obscure entries.

1. Specification & creation

agg_list, m create_from_sample, m from_DataFrame, m from_dict_of_aggs, m from_Excel, line_name_pipe, line_names, line_names_ex, n_units, name, m nice_program, pprogram, program, spec, spec_ex, statistics, unit_names, unit_names_ex,

2. Update

m add_exa, m add_exa_details, m add_exa_sample, approx_freq_ge, approx_type, m best_bucket, bs, discretization_calc, m ft, m ift, log2, normalize, padding, m recommend_bucket, m remove_fuzz, m set_a_p, sev_calc, tilt_amount, m trim_df, m update,

3. Moments

agg_cv, agg_m, agg_sd, agg_skew, agg_var, est_cv, est_m, est_sd, est_skew, est_var, ex,

4. Statistical functions

m cdf, m density_sample, m get_stat, m pdf, m percentiles, m pmf, m q, m q_old_0_12_0, q_temp, m resample, m sample, m sample_compare, m sample_density_compare, m sf, m tvar, m tvar_old_0_12_0, m tvar_threshold, m var, m var_dict,

5. Validation

m audits, describe, m uat, m uat_differential, m uat_interpolation_functions, valid, validation_eps,

6. Output dataframes

audit_df, augmented_df, density_df, independent_audit_df, independent_density_df, m make_all, m make_audit_df, priority_analysis_df, m report, report_df, statistics_df,

7. Reinsurance

None

8. Visualization & Exhibits

m biv_contour_plot, EX_accounting_economic_balance_sheet, EX_multi_premium_capital, EX_premium_capital, figure, m plot, m plot_old, m scatter, m twelve_plot,

9. Risk and pricing

m accounting_economic_balance_sheet, m analysis_collateral, m analysis_priority, m analyze_distortion, m analyze_distortion_add_comps, m analyze_distortion_plots, m analyze_distortions, m apply_distortion, m apply_distortions, assets_2_epd, m bodoff, m calibrate_blends, m calibrate_distortion, m calibrate_distortions, m cotvar, dist_ans, distortion, distortion_df, dists, epd_2_assets, m equal_risk_epd, m equal_risk_var_tvar, m gamma, m gradient, m merton_perold, m multi_premium_capital, m natural_profit_segment_plot, m premium_capital, m price, m price_ccoc, m pricing_bounds, priority_capital_df, m profit_segment_plot, m stand_alone_pricing, m stand_alone_pricing_work,

10. Approximations

m approximate, m as_severity, m collapse, m fit,

11. Meta

audit_percentiles, hash_rep_at_last_update, info, m json, last_a, last_update, m limits, line_renamer, m more, premium_capital_renamer, renamer, m save, m short_renamer, m show_enhanced_exhibits, m snap, stat_renamer, tm_renamer,

Notes:

[1]: matches Aggregate

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