`Distortion` Class Cheat Sheet

m `Distortion(name, shape, r0=0.0, df=None, col_x=", col_y=", display_name=")`

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

1. Specification & creation

`name` it name
`shape` it name
`r0` it name
`df` it name
`col_x` it name
`col_y` it name
`display_name` it name
Create using DecL
distortion <NAME> <DIST_NAME> <SHAPE>
`DIST_NAME=ccoc|ph|wang|dual|tvar`
m `average_distortion`, `col_x`, `col_y`, `df`, `display_name`, m `distortions_from_params`, `has_mass`, `mass`, `name`, `premium_target`, `r0`, m `s_gs_distortion`, `shape`,

2. Update

m `bagged_distortion`, `error`,

3. Moments

None

4. Statistical functions

m `g`, m `g_dual`, m `g_inv`, m `g_prime`, m `wtd_tvar`,

5. Validation

m `test`,

6. Output dataframes

None

7. Reinsurance

None

8. Visualization

m `plot`,

9. Risk and pricing

m `price`, m `price2`,

10. Approximations

None

11. Meta

m `available_distortions`, m `convex_example`, `renamer`,

Notes:

[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

`aggregate v.0.20.0`
Confidence and precision meets
ease of use in actuarial analysis

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