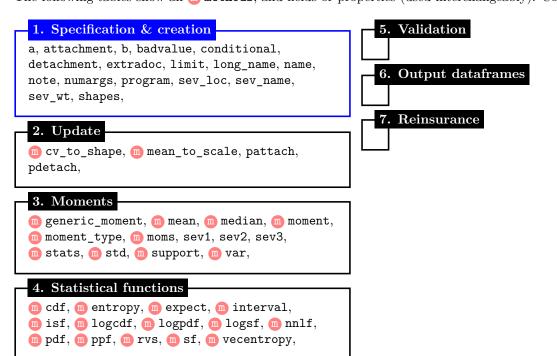
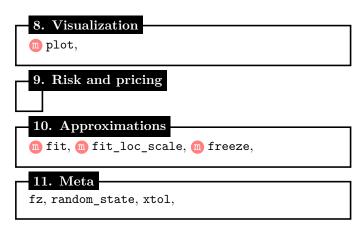
## aggregate. Severity Cheat Sheet

The Severity call signature follows the corresponding DecL clauses, using prefixes for exposure (including limit sub-clause), severity, occurrence reinsurance, frequency, aggregate reinsurance, and note. sev\_xs, sev\_ps equal dsev outcomes and probabilities, and (occ|agg)\_reins clauses are lists of (share, limit, attachment) triples.

Severity(name, exp\_el=0, exp\_premium=0, exp\_lr=0, exp\_en=0, exp\_attachment=0, exp\_limit=np.inf,
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\_conditional=True,
occ\_reins=None, occ\_kind='', freq\_name='', freq\_a=0, freq\_b=0, freq\_zm=False, freq\_p0=np.nan, agg\_reins=None, agg\_kind='', note='') [0]

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





## 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

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