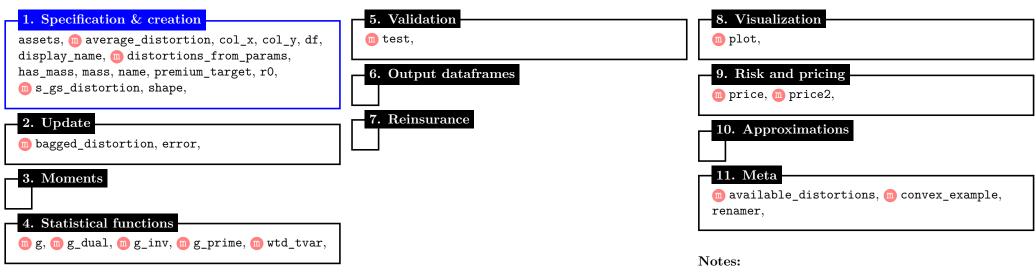
aggregate.Distortion Cheat Sheet

The Distortion 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.



[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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