

1 Classes

The following classes are provided:

- **iratemodel**: Interest rate models
 - **ou**: Ornstein-Uhlenbeck process
 - **wiener**: Wiener process
 - **second**: Second order stochastic differential equation
- **mortassumptions**: Mortality assumptions
- **insurance**: Insurance product
 - **isingle**: Single insurance product
 - * **termsingle**: Single term insurance product
 - * **endowsingle**: Single endowment insurance product
 - **iport**: Insurance portfolio (identical policies)
 - * **termport**: Term insurance portfolio
 - * **endowport**: Endowment insurance portfolio
 - **igroup**: Group of insurance portfolios