

Quantitative Finance > General Finance

L'utilisation des splines bidimensionnels pour l'estimation de lois de maintien en arrêt de travail

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The aim of this paper is to propose an operational two-dimensional parametric adjustment for laws of maintenance in disability. The method suggested rests on splines in dimension 2; it is applied to a real data set, and the scale of reserving which results from it is compared with the scale of reference of the BCAC.

Subjects: **General Finance (q-fin.GN)**; Computational Finance (q-fin.CP)

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