

10

1.

., 2010. 168 .

: 31.01.2014

: 28, 29, 30, 31

: 11

«...»

«...»

[1, .7].

«...»

«...»

[2, .18].

«...»

«...»

[3, .45].

1.

«...»

2.

«...»

3.

«...»

4.

«...»

5.

[4, .39].

maximum loss), (PML - Probable

* ();

* ;

* ;

* ;

*

*

[5].

(PML)

« »

:

* EML (Estimated maximum loss) -

* PML (Probable maximum loss) -

* MPL (Maximum possible loss) -

* MFL (Maximum foreseeable loss) -

* APL (Anticipated probable loss) -

()

32

3

9

30

2

1

[6, .35].

/ 2

/ 27

/ 2

/ 1

1. // . 2012. N 1. . 4-7.
2. , 2002. 185 .
3. , 2000. 172 .
4. // . 2010. N 2. . 39-45.
5. Bloomberg G., Schnabel W. GPF Cologne. - The Value of Non-Proportional Facultative Reinsurance. A Closer Look at an Innovative Product [Electronic resource]. URL: <https://www.facworld.com/FACworld.nsf/doc/Np2will>
6. - «Gen Re». , 2005. 83 . /

: 31.01.2014

: 32, 33, 34, 35, 36, 37, 38
: 11

bro-eflm@yandex.ru

« - »

faniskhakov@gmail.com

, VaR, CVaR,