应用数学与基础数学

误差等相关的信度模型（英）

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摘要　　首先，在假设误差呈现等相关的正态-正态分布下得到Bayes保费，表明正是精确信度的形式. 其次，建立了误差等相关的Bühlmann信度模型，得到了相应的 信度估计. 在引进了合同之间的自然权重后将该模型推广到Bühlmann-Straub信度情形. 但是结果表明，在Bühlmann-Straub模型下信度估计仅拥有广义的"信度"形式.

关键词　　信度保费　误差等相关　正交投影　信度估计

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Credibility models with error uniform dependence

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Abstract

　Firstly, the errors were assumed to be uniformly dependent in normal-normal cases and the Bayes premiums were derived in this model which show that it is the exact credibility. Secondly, the Bühlmann's credibility models with uniform dependence were built, and the corresponding credibility estimators were derived. In addition, the models were extended to Bühlmann-Straub credibility in which the natural weights among contracts were introduced. However, the credibility estimators of individual premium under Bühlmann-Straub model have only the generalized form of "credibility".

Key words　credibility premium　error uniform dependent　orthogonal projection　credibility estimator

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