

ASTIN BULLETIN

A Journal of the International Actuarial Association

EDITORS:

Hans Bühlmann
Switzerland

D. Harry Reid
England

Co-EDITOR:
Alois Gisler
Switzerland

EDITORIAL BOARD:

Björn Ajne
Sweden

Klaus Flemming
FR Germany

Marc Goovaerts
Belgium

Jacques Janssen
Belgium

William S. Jewell
USA

Jukka Rantala
Finland

Bjørn Sundt
Norway

CONTENTS

EDITORIAL AND ANNOUNCEMENTS

Editorial	1
18th ASTIN Colloquium	3
Obituary on Harald Cramér	9
Obituary on Bruno de Finetti	11

ARTICLES

R. KAAS and M. J. GOOVAERTS	
Bounds on Stop-Loss Premiums for Compound Distributions	13
J. RANTALA	
Experience Rating of ARIMA Processes by the Kalman Filter	19
F. ABIKHALIL	
Finite Time Ruin Problems for Perturbed Experience Rating and Connection with Discounting Risk Models	33

WORKSHOP

F. CORLIER, J. -F. INGENBLEEK and J. LEMAIRE	
A Model to Evaluate the Rebuilding Costs of Dwellings	45
B. AJNE	
Comparison of Some Methods to Fit a Multiplicative Tariff Structure to Observed Risk Data	63
Corrigendum	69

TIETO LTD

EDITORIAL POLICY

ASTIN BULLETIN started in 1958 as a journal providing an outlet for actuarial studies in non-life insurance. Since then a well-established non-life methodology has resulted, which is also applicable to other fields of insurance. For that reason ASTIN BULLETIN will publish papers written from any quantitative point of view—whether actuarial, econometric, engineering, mathematical, statistical, etc.—attacking theoretical and applied problems in any field faced with elements of insurance and risk.

ASTIN BULLETIN appears twice a year, each issue consisting of about 80 pages.

Details concerning submission of manuscripts are given on the inside back cover.

MEMBERSHIP

ASTIN is a section of the International Actuarial Association (IAA). Membership is open automatically to all IAA members and under certain conditions to non-members also. Applications for membership can be made through the National Correspondent or, in the case of countries not represented by a national correspondent, through a member of the Committee of ASTIN.

Members receive ASTIN BULLETIN free of charge.

SUBSCRIPTION AND BACK ISSUES

ASTIN BULLETIN is published for ASTIN by Tieto Ltd, Bank House, 8a Hill Road, Clevedon, Avon BS21 7HH, England.

All queries and communications concerning subscriptions, including claims and address changes, and concerning back issues should be sent to Tieto Ltd.

The current subscription or back issue price per volume of 2 issues including postage is £18 (\$34).

INDEX TO VOLUMES 1-13

The Cumulative Index to Volumes 1-13 is also published for ASTIN by Tieto Ltd at the above address and is available for the price of £5.00.

Copyright © 1986 Tieto Ltd

PRINTED IN GREAT BRITAIN by J. W. ARROWSMITH LTD, BRISTOL