

Abstract:

In this bachelor thesis I study the distribution of aggregate claims. First I introduce the topic and present main models. Then, I show some distributions used for modeling number and amount of claims with estimates of their parameters. Next I get to compound distribution and its basic characteristics. In other parts of the thesis I study the probability of aggregate claims using Panjer recursion and fast Fourier transform and apply the theory to examples. Finally I mention some methods to approximate aggregate claims using known distribution.