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ARTICLES, PAPERS AND PUBLICATIONS OF ACTUARIAL INTEREST

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PREECE, D. A. & ROSS, G. J. S. *Using Genstat to fit continuous actuarial distributions.* This paper follows an earlier one by the authors, which described the use of Genstat 5 Release 3 for fitting the negative binomial distribution. That paper described the output produced when the Genstat directive DISTRIBUTION is used to fit discrete non-negative univariate distributions. This latter paper describes the use of the Genstat directive DISTRIBUTION for the fitting of continuous non-negative univariate distributions, especially the exponential, Weibull, gamma and log-normal distributions. The paper shows the output when these distributions are all fitted to the same set of data. It also describes how Genstat actually fits continuous non-negative univariate distributions.

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