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Multiple change-point detection in a poisson process with applications to non-life insurance

We consider an unhomogeneous Poisson process with unknown intensity. This intensity is approximated by a piecewise constant function. We provide new non-asymptotic results on estimating this intensity. The techniques that we consider are applied to a nonlife insurance portfolio, in order to monitor the stability of the claim process.

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http://crear.essec.edu/working-group-on-risk/past-meetings