



Actuarial Shareware

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<http://www.mynl.com>



Program

- ✦ Demos
- ✦ Status of package
- ✦ Volunteers

Demos

- ★ FFTs vs shifted lognormals to compute aggregate distributions
- ★ Loss development, confidence intervals
- ★ Regression tools
- ★ Histograms, 2D histograms
- ★ Task-Project Manager Philosophy
- ★ Myers-Read demo
- ★ Cool stuff

Status of Package

- ★ GREAT home page

<http://www.mynl.com/GREAT/home.shtml>

- ★ Contains latest distribution of tools

- Installs to c:\program files\GREAT
- Registers DLLs
- Can be uninstalled using Control Panel, Add/Remove Programs
- NT4.0 (SP4), 2000 or XP required
- Excel 97 or later required for Add-In
 - User must manually add the add-in
c:\program files\great\greatools400.xla
- Some laptops require slightly different load

Status of Package

☀ Documentation

<http://www.mynl.com/GREAT/help.shtml>

- ☀ Currently more aimed at developers than users
- ☀ Modules, functions and subs, menu commands
 - Automatically generated from source code
- ☀ Help in toolkit links to internet site

Status of Package

- ✦ Bugs: yes

- ✦ Tested: not entirely

 - ✦ Curse of proliferating options

- ✦ Development

 - ✦ Regression tools not completed

 - Extend to include Zehnwirth-like triangle analysis tools

 - ✦ Visualization component being re-written

 - ✦ SADCo, FFT tools largely complete

 - More distributions

 - Testing

 - Memory leak

 - Iman-Conover, multivariate sample section needs re-writing

Status of Package

☀ Tools

☀ VBA Add-in

- 14,000 lines of code

☀ C++

- VISCo VTK
- SADCo FFTW, Blitz++
- LinAlg2 Lapack (Fortran)
- Variant

☀ HTML, XML, CSS

Volunteers

- ✦ Testers Grade A
- ✦ Testers Grade B
- ✦ Contributors
- ✦ Proselytizers and Users

Volunteers

☀ Testers Grade A

- ☀ Look at code, check the math, generate examples, help write documentation

☀ Testers Grade B

- ☀ Does it run on your machine?
 - Looking for a range of machine types and OSs
 - Download, install, run some samples, report

Volunteers

☀ Contributors

- Pure Excel (add-in code), COM-objects
- Nothing proprietary! Methods not parameters

☀ Proselytizers and Users

- All pointless unless people start using tools
- Goal

Actuaries regard an aggregate distribution as just another parametric distribution