RISK PROFILE GENERATION DEVICE

ABSTRACT

A risk profile generation device includes: a memory for storing model information of a risk profile defined by a first parameter set, model information of a probability distribution of the first parameter set defined by a second parameter set, a plurality of required conditions, and weighting factors; and a processor is configured to: calculate a value of the second parameter set such that a risk profile to be specified by applying a value of the first parameter set generated based on the probability distribution to the model information of the risk profile satisfies the required conditions with a higher probability, for the required conditions; generate a probability distribution of the first parameter set from the calculated value of the second parameter set, the weighting factors, and the model information of the probability distribution; and generate a value of the first parameter set based on the generated probability distribution.

Figure 1