RISK MANAGEMENT DEVICE

ABSTRACT

A risk management device includes: a memory for storing a plurality of verification units each composed of one or more scenario data each including a predicted value of loss occurrence frequency, a verification range that is a collection of the plurality of verification units, and actual loss occurrence numbers corresponding to the scenario data; and a processor connected to the memory. The processor is programmed to determine by using a goodness-of-fit test on a Poisson distribution whether the total value of the loss occurrence numbers corresponding to the scenario data included in the verification range follows a Poisson distribution that the total value of predicted values of loss occurrence frequency in the scenario data included in the verification range is defined as a mean.

Figure 1