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, and a required condition; and a processor connected to this memory. The 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 in accordance with the probability distribution to the model information of the risk profile satisfies the required condition with a higher probability; and generate a value of the first parameter set in accordance with a probability distribution specified by applying this calculated value of the second parameter set to the model information of the probability distribution.

Figure 1