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Improved estimation of IBNR claims by credibility theory. (English) Zbl 0695.62235

Insur. Math. Econ. 9, No. 1, 51-57 (1990).

Summary: The model of *F. De Vylder* [ibid. 1, 35-40 (1982; [Zbl 0504.62091](#))] has been slightly improved upon and generalized. In De Vylder's model one assumption does not seem to be realistic in many cases and another is not satisfactory from a theoretical point of view. The model presented here has been found to be a special case of the Bühlmann and Straub credibility model.

MSC:

62P05 Applications of statistics to actuarial sciences and financial mathematics

Cited in 1 Review Cited in 3 Documents

Keywords:

IBNR claims; credibility estimation; Bühlmann and Straub credibility model

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References:

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