

Mack, Th.

The standard error of chain ladder reserve estimates: recursive calculation and inclusion of a tail factor. (English) [Zbl 1277.62256](#)
Astin Bull. 29, No. 2, 361-366 (1999).

Summary: In 1993, the author derived a formula for the standard error of chain ladder reserve estimates. In the present communication, a very intuitive and easily programmable recursive way of calculating the formula is given. Moreover, this recursive way shows how a tail factor can be implemented in the calculation of the standard error.

MSC:

62P05 Applications of statistics to actuarial sciences and financial mathematics

91B30 Risk theory, insurance (MSC2010)

Cited in **1** Review
Cited in **15** Documents

Full Text: [DOI](#)

References:

[1] DOI: 10.2143/AST.23.2.2005092 · doi:10.2143/AST.23.2.2005092

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