

**Stochastic Claims Reserving Methods In Insurance**  
**By Mario V. Wüthrich;Michael Merz**

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Michael Merz, Mario V. Wüthrich and almost all stochastic claims reserving methods  
Modelling The Claims Development Result For Solvency Purposes Author  
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Stochastic models for claims reserving 3 Claim amounts were also examined, moreover, in that case we dealt with both incurred and paid claims in that context the  
[http://asmda.com/CDasmda2007a/papers/papers\\_efg/FALUKOZY\\_Stochastic\\_Models\\_For\\_Claims\\_Reserving\\_ASMDA2007\\_paper.pdf](http://asmda.com/CDasmda2007a/papers/papers_efg/FALUKOZY_Stochastic_Models_For_Claims_Reserving_ASMDA2007_paper.pdf)

W thrich, Mario V. / Merz, Michael Stochastic Claims Reserving Methods in Insurance  
Wiley Finance Series

<http://www.wiley-vch.de/publish/en/books/newTitles200804/0-470-72346-7/>

In the lectures we consider "Stochastic Claims Reserving Methods in Insurance" which exactly copes with the issues of having accurate claims reserves and information

<http://www.fam.tuwien.ac.at/events/viss2011/>

Stochastic Claims Reserving in General Insurance 445 simple deterministic models fail. This rather misses the point. The usefulness of stochastic models is that they

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often very valuable for reserving purposes, particularly if the

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Outstanding claims reserves in general insurance are a type of technical reserve or accounting provision in the financial statements of an insurer.  
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