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2. Stochastic Tables

ODP BOOTSTRAP

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Bornhuetter-Ferguson

Cape Cod

Paid Loss

Diagnostics

Actual vs Expected Triangle

Age-to-Age Factors

Fit Statistics

Fitted Incrementals

Heteroscedasticity

Hetero-Adjusted Residuals

Normality

Outliers

Residual Graphs

Residual Relativities

Residuals

Tail Factor

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Cashflow

CDR

Deterministic Calculations

Incrementals

Loss Ratios

Run-off

Unpaid Graph

Unpaid Table

Bornhuetter-Ferguson

Cashflow

CDR

Deterministic Calculations

Incrementals

Loss Ratios

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Bornhuetter-Ferguson (continued)

Unpaid Graph

Unpaid Table

Cape Cod

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Deterministic Calculations

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Unpaid Graph

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Incurred Loss

Diagnostics

Actual vs Expected Triangle

Age-to-Age Factors

Fit Statistics

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Normality

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Residual Graphs

Residual Relativities

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Tail Factor

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Deterministic Calculations

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ODP

Bornhuet	ter-Ferguson
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Dete	rministic Calculations
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GENERALIZED LINEAR MODEL

Parameterization

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Exposure Period Residual Plot

GLM Assumptions

GLM Parameter Review

GLM Tail Parameterization

Payment Period Residual Plot

Weights

Diagnostics

Actual vs Expected Triangle

Box-Whisker Plot

Deviance Residuals

Fitted Incrementals

Model Fit Diagnostics

Pearson Residuals

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Unpaid Graph

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MACK BOOTSTRAP

Model Assumptions

General

Paid Loss

Diagnostics

Age-to-Age Factors

Normality

Residual Graphs

Residual Relativities

Residuals

Tail Factor



Ultimate Cashflow Incrementals **Loss Ratios** Run-off **Unpaid Graph Unpaid Table Time Horizon** Cashflow CDR Incrementals **Loss Ratios** Run-off **Unpaid Graph Unpaid Table** HAYNE MAXIMUM LIKELIHOOD ESTIMATION MODELS **Incremental Frequency Berquist Sherman** Claim Ratios **Count Flow** Fit Details Incrementals Normality Outliers **Residual Graphs** Residuals Run-off Ultimate Table **Unreported Graph Unreported Table** Cape Cod **Claim Ratios Count Flow** Fit Details

Incrementals



Cape	Cod (continued)
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	Residual Graphs
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	Run-off
	Ultimate Table
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	Claim Ratios
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Unreported Table



Incremental Severity

Berquist Sherman Cash Flow Fit Details Incrementals **Loss Ratios** Normality Outliers **Residual Graphs** Residuals Run-off Ultimate Table **Unpaid Graph Unpaid Table** Cape Cod Cash Flow Fit Details Incrementals **Loss Ratios** Normality Outliers **Residual Graphs** Residuals Run-off Ultimate Table **Unpaid Graph Unpaid Table Chain Ladder** Cash Flow Fit Details Incrementals **Loss Ratios** Normality Outliers **Residual Graphs** Residuals Run-off Ultimate Table



Chain Ladder (continued)

Unpaid Graph

Unpaid Table

Hoerl Curve

Cash Flow

Fit Details

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Normality

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