

## DAFTAR PUSTAKA

- Antonio, K., Beirlant, J., Hoedemakers, T., dan Verlaak, R. 2006. Lognormal Mixed Models for Reported Claims Reserves. *North American Actuarial Journal*. 10(1): 30–48.
- Baudry, M. dan Robert, C.Y. 2017. Non-Parametric Individual Claim Reserving in Insurance. *Applied Stochastic Models in Business and Industry*.
- Bergstra, J. dan Bengio, Y. 2012. Random Search for Hyper-Parameter Optimization. *Journal of Machine Learning Research*. 13. Pp. 281-305
- Breiman, L., Friedman, J.H., Olshen, R.A., dan Stone, C.J. 1984. Classification and Regression Trees. *Wadsworth Statistics/Probability Series*
- Chen, T., dan Guestrin, C. 2016. XGBoost: A scalable tree boosting system. *In Proceedings of the 22nd ACM SIGKDD International Conference on Knowledge Discovery and Data Mining*. pp. 785-794.
- Drazin, S. and Montag, M. (2012). Decision tree analysis using weka. *Machine Learning-Project II, University of Miami*. 2012:1-3.
- Felice, M. D. dan Moriconi, F., 2019. Claim Watching and Individual Claims Reserving Using Classification and Regression Trees. *Risks. MDPI*. 7(4): 102.
- Friedman, J., Hastie, T., dan Tibshirani, R. 2000. Additive logistic regression: a statistical view of boosting. *Annals of Statistics*. 28(2):337–407.
- Genuer, R., Poggi, J.-M. and Tuleau, C. (2008) Random forests: Some methodological insights. ArXiv preprint arXiv:0811.3619. URL: <https://arxiv.org/abs/0811.3619>.
- Henckaerts, R. *et al.* Boosting insights in insurance tariff plans with tree-based machine learning method. *North American Actuarial Journal*. 2021. 25(2): 255-285. <https://doi.org/10.1080/10920277.2020.1745656>
- Hossack, I., Pollar, J., dan Zenwirth. B. 1999. *Introductory Statistics with Application in General Insurance*. Cambridge (UK): University of Cambridge Press.
- “Introduction to Boosted Trees.” *Introduction to Boosted Trees - Xgboost 1.1.0-SNAPSHOT Documentation*, <https://xgboost.readthedocs.io/en/latest/tutorials/model.html>.
- Jørgensen, B. 1987. Exponential Dispersion Models. *Journal of the Royal Statistical Society*. 49(2): 127-145

- Kaur, H. dan Kumari, V. 2022. Predictive modelling and analytics for diabetes using a machine learning approach, *Applied Computing and Informatics*, 18(1/2): 90-100. <https://doi.org/10.1016/j.aci.2018.12.004>
- Keown, Arthur J *et al.* 2000. *Dasar-Dasar Manajemen Keuangan*. Jakarta: Salemba Empat
- Mack, T. 1993. Distribution-Free Calculation of the Standard Error of Chain Ladder Reserve Estimates. *ASTIN Bulletin: The Journal of the IAA*, 23(2), 213-225.
- Maher, S. M. 1992. Claim Reserves. *Valuation Actuary Symposium. Casualty Actuarial Society*.
- McGuire, G. dan Poo, J. 2021. Machine Learning Modelling on Triangles. *General Insurance Spring Conference 2021*
- Patel, H. dan Prajapati, P. 2018 Study and Analysis of Decision Tree Based Classification Algorithms. *International Journal of Computer Sciences and Engineering*. 6(10):74-78. DOI: 10.26438/ijcse/v6i10.7478
- Roca, Joseph. 2019. Ensemble methods: bagging, boosting and stacking. *towardsdatascience.com*, April 23, 2019. [Online]. Available: <https://towardsdatascience.com/ensemble-methods-bagging-boosting-and-stacking-c9214a10a205> [Accessed Jan. 19, 2022]
- Tambunan, B. A. 2020. Implementasi Classification and Regression Tree (CART) pada Perhitungan Cadangan Klaim Individu. *Skripsi*. Fakultas Matematika dan Ilmu Pengetahuan Alam Universitas Gadjah Mada, Yogyakarta.
- Taylor, G., Guire, G. M., dan Greenfield, A. 2003. Loss Reserving: Past, Present and Future. *University of Melbourne Research Paper*.
- Vaughan, Emmaett J. dan Elliott, Curtis M. 1978. *Fundamental of Risk and Insurance*. Toronto: John Wiley & Sons Inc.
- Wu, J., Chen, X., Zhang, H., Xiong, L., Lei, H., dan Deng, S. 2019. Hyperparameter Optimization for Machine Learning Models Based on Bayesian Optimization. *Journal of Electronic Science and Technology*. 17(1). Pp. 26-39
- Wuthrich, M.V. dan Merz, M. 2008. *Stochastic Claims Reserving Methods in Insurance*. Wiley, Chichester
- Wuthrich, M. V. (2016). Machine Learning in Individual Claim Reserving. *Swiss Finance Institute Research Paper No. 16-67*. <http://dx.doi.org/10.2139/ssrn.2867897>
- Zhou, H., Qian, W., dan Yang, Y. Tweedie Gradient Boosting for Extremely Unbalanced Zero-inflated Data. *arXiv:1811.10192v2* [stat.CO]
- Zöchbauer, P., Wüthrich, M. V., dan Buser, C. 2017. Data science in non-life insurance pricing. *Tesis*. ETH Zurich