# 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.

Bowers, N., Gerber, H., Hickman, J., Jones, D., Nesbitt, C. 1998. *Actuarial Mathematics* (2nd ed.). Itasca: Society of Actuaries.

Brown, Robert L., Gottlieb, Leon, R. 2007. *Introductio to Ratemaking and Loss Reserving for property and Casualty Insurance*. ACTEX Publications, Inc.

Calandro, J., O'Brien, T.J. 2004. A user-friendly introduction to property-casualty claim reserves. *Risk Management and Insurance Review*. 7(2). 177-187.

England, P.D. 2002. *Addendum to 'Analytic and Bootstrap Estimates of Prediction Errors in Claims Reserving'*. Insurance: Mathematics and Economics, Vol.31, p.461-466.

England, P. D. dan Verrall, R. J. 1999. *Analytic and Bootstrap Estimates of Prediction Errors in Claims Reserving*. Insurance: Mathematics and Economics, Vol. 25, p. 281-293.

Hossack, I., Pollar, J., dan Zehnwirth, B. 1999. *Introductory Statistics with Application in General Insurance.* Cambridge (UK): Univeristy of Cambridge Press.

Kremer, E. 1982. IBNR-claims and the two-way model of ANOVA. *Scandinavian Actuarial Journal*, 47-55.

Mack, T. 1991. A Simple Parametric Model for Rating Automobile Insurance or Estimating IBNR Claims Reserve. *ASTIN Bulletin*, 41(1).

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.

Martinez-Miranda, M. D., Nielsen, B., Nielsen, J. P., dan Verrall, R. 2011. Cash Flow Simulation for a Model of Outstanding Liabilities Based on Claim Amounts and Claim Numbers. *Astin Bulletin*, 23(2), 213-225.

Martinez-Miranda, M. D., Nielsen, J. P., Verrall, R. J. 2012. Double Chain Ladder. *ASTIN Bulletin*, 42(1), 59-76.

Melnick, E. L. 2008. *Encyclopedia of quantitative risk analysis and assessment*. Canada: John Wiley Sons, Inc.

Notosusastro, Mulyadi. 2013. Asuransi dan Usaha Perasuransian di Indonesia. Bandung: Alfabeta.

Naylor, T. J., Balintfy, J. L., Burdick, D. D., Chu., K. 1966. *Computer Simulation Techniques*. New York: John WileySons.

Rubinstein, Y., D.P. 2006. *The Cross-Entropy Method: A Unified Approach to Combinatorial Optimization, Monte Carlo Simulation, and Machine Learning*. New York: Springer Science.

Robert, C. P., Casella, G. 2004. *Monte Carlo Statistical Methods*, 2nd Edition. Springer-Verlag.

Schoepf, Larissa. 2016. *On the Double Chain Ladder for Reserve Estimation with Bootstrap Application.*

Tiller, M.W. 1996. Individual risk rating. *Foundations of Casualty Actuarial Science*.

Verrall, R. J. 1991. Chain ladder and maximum likelihood. *J.I.A.*, 118, 489-499.

Verrall, R. J. 2000. An investigation into stochastic claims reserving models and the chain-ladder technique. *Mathematics and Economics*, 26, 91-99.

Verrall, R.J., Nielsen, J. P.,  Jessen, A. H. 2010. Prediction of RBNS and IBNR claims using claim amounts and claim counts. *ASTIN Bulletin*, 40(2), 871-887.