



## DAFTAR PUSTAKA

- Aitchison dan Brown. 1963. *The Lognormal Distribution with Special Reference to Its Uses in Economi*. The Syndics of The Cambridge University Press. Great Britain.
- Baker, K. 2005. *Singular Value Decomposition Tutorial*.
- Bell, F.C. dan Miller, M.L. 2005. *Life Tables for the United States Social Security 1900 - 2100. Actuarial Study*. No. 120.
- Bornhuetter, R.L. dan Ferguson, R.E., 1972. *The Actuary and IBNR Proceedings of the Casualty Actuarial Society* 59, 181-195.
- Bowers, Newton. 1997. *Actuarial Mathematics*. Society of Actuaries (SOA).
- Hanke dan Wichers. 2005. *Business Forecasting Eight Edition*. New Jersey: Pearson Prentice Hall.
- Hertig, J. 1985. *A Statistical Approach to IBNR-Reserves in Marine Reinsurance. ASTIN Bulletin 15*, Vol 2, 71-183.
- Kremer, Edward. 1982. *IBNR-Claims and Two-Way of ANOVA*
- Lee,R.D. dan L. Carter. 1992. *Modeling and Forecasting U.S. Mortality. Journal of the American Statistical Association*, Vol 87, No. 419. Taylor dan Francis, Ltd.
- Lee, R.D. dan F. Nault. 1993. *Modeling and Forecasting Provincial Mortality in Canada. World Congress of the International Union for the Scientific Study of Population*.
- Mack, T. 1993. *Which Stochastic Model is Underlying The Chain Ladder Method? XXIV ASTIN Colloquium in Cambridge*.



- Mack, Thomas, dan Munich. 2006. *Parameter Estimation for Bornhuetter-Ferguson*. Casualty Actuarial Society Forum Fall 2006, 141-157.
- Makridakis dan Fildes. 1995, *The Impact of Empirical Accuracy Studies on Time Series Analysis and Forecasting*. International Statistical Review, Vol 63.
- Makridakis, dkk. 1999. *Metode dan Aplikasi Peramalan*. Jilid 1. Erlangga, Jakarta.
- N. Ngataman, R.I. Ibrahim, dan M.M. Yusuf. 2016. *Forecasting The Mortality Rates of Malaysian Population Using Lee-Carter Method*. AIP Conference Proceedings, Vol 1750.
- Rosadi, Dedi. 2014. *Analisis Runtun Waktu dan Aplikasinya dengan R*. UGM Press, Yogyakarta.
- Saputra, Nurrohmah, dan Sari. 2018. *Claim Reserving Prediction with Bornhuetter-Ferguson Method*. Journal of Physics: Conference Series. The 2nd Basic and Applied Sciences Interdisciplinary Conference, Vol 1725.
- Schmidt, D. K. 2008. *Bornhuetter-Ferguson as a General Principle of Loss Reserving*. Zocher, editor. 38th International ASTIN Colloquium. Machester, Inggirs. Machester(US): ASTIN Bulletin.
- Tsai dan Kim. 2022. *Model Mortality Rates Using Property and Casualty Insurance Reserving Methods*. Insurance: Mathematics and Economics, Vol 106.
- Unaeni, Satyahadewi, dan Perdana. 2017. *Peramalan Tingkat Kematian (Mortalita) Menggunakan Model Lee-Carter*. Buletin Math, Stat, dan Terapannya (Bimaster), Vol 6(1).
- Verral, R. H. 2004. *A Bayesian Generalized Linear Model for The Bornhuetter-Ferguson Method of Claims Reserving*. North American Actuarial Journal, Vol 8, 67-68.
- Villegas, Milloddovich dan Kaishev. 2015. *StMoMo: An R Package for Stochastic Mortality Modelling*. SSRN Electronic Journal.



Walck. 1996. *Hand-Book on Statistical Distribution for Experimentalis*. University of Stockholm, Stockholm.

Wilmoth, J. R. 1998. *Is The Pace of Japanese Mortality Decline Converging Toward International Trend. Population and Development Review*, Vol 24, No. 3, pp. 593 - 600.

Wüthrich, M.V., Merz, M. 2008. *Stochastic Claims Reserving Methods in Insurance*. John Wiley and Sons, Chichester