DAFTAR PUSTAKA

Aas, K., Czad, C., Frigessi, A. and Bakken, H., 2009, Pair-copula Constructions of Multiple Dependence, *Insurance: Mathematics and Economics Journal*, 44, 182–198.

Antonio, K. and Beirlant, J., 2007, Actuarial Statistics with Generalized Linear Mixed Models, *Insurance: Mathematics and Economics Journal*, 40(1), 58–76.

Björkwall, S., Hossjer, O., Ohlsson, E. and Verral, R., 2011, A Generalized Linear Model with Smoothing Effects for Claims Reserving, *Insurance: Mathematics and Economics*, 49, 27–37.

Bregman, Y. and Kluppelberg, C., 2005, Ruin Estimation in Multivariate Models with Clayton Dependence Structure, *Scandinavian Actuarial Journal*, 6, 462–480.

Drieskens, 2012, Stochastic Projection for Large Individual Losses, *Scandinavian Actuarial Journal*, 1, 1–39.

de Jong, P., and Heller, G.Z., 2008, *Generalized Linear Models for Insurance Data*, Cambridge University Press, New York.

Frees, E.W. and Wang, P., 2006, Copula Credibility for Aggregate Loss Models, *Insurance: Mathematics and Economics*, 38, 360–373.

Frees, E. W. and Valdez, E. A., 1998, Understanding Relationship using Copula, *North American Actuarial Journal*, 2, 1–25.

Genest, C. and Rivest, L., 1993, Statistical Inference Procedures for Bivariate Archimedean Copulas, *Journal of the American Statistical Association*, 88, 1034–1043.

Gigante, P., Picecha, L. and Sigalotti, L., 2013, Reserving in The Hierarchical Generalized Linear Model Framework, *Insurance: Mathematics and Economics Journal*, 52, 381–390.

Godecharle, E. and Antonio, K., 2014, *Reserving by Conditioning on Markers of Individual Claims: A Case Study Using Historical Simulation*, Faculty of Economics and Business, Belgie.

Hair, J.F., Black, W.C., Babin, B.J. and Anderson, R.E., 2010, *Multivariate Data Analysis*, Springer-Verlag, Berlin

Huang, Z. and Ng, M. K., 2003. A Note on K-modes Clustering, *Journal of Classification*, Vol. 20, No. 2, pp. 257–261.

Kaas, R., Goovaerts, M., Dhaene, J. and Denuit, M., 2008, *Modern Actuarial Risk Theory using R*, second edition, Springer-Verlag, Berlin.

Kaishev, V.K. and Dimitrova, D.S., 2006, Excess of Loss Reinsurance under Joint Survival Optimality, *Insurance: Mathematics and Economics*, 39, 376–389.

Klugman, S. A. and Parsa, R., 1999, Fitting Bivariate Loss Distributions with Copulas, *Insurance: Mathematics and Economics Journal*, 24, 139–148.

Kroon, R., 2014, *Individual Reserving by Detailed Conditioning-A Parametric Approach*, Faculty of Economics and Business: Belgie.

Mack, T., 1993, Distribution-Free Calculation of the Standard Error of Chain Ladder Method Reserves Estimates, *ASTIN Bulletin*, 23, 213–225.

Nelsen, R. B. , 2006, *An Introduction to Copulas*, Springer Series in Statistics.

Ohlsson, E. and Johansson, B., 2010, *Non-Life Insurance Pricing with Generalized Models*, Springer-Verlag, Berlin.

Olofsson, M., 2006, *Stochastic Loss Reserving Testing the New Guidelines from the Australian Prudential Regulation Authority (APRA) on Swedish Portfolio Data*

Using a Bootstrap Simulation and Distribution-Free Method by Thomas Mack, Stockholm University.

Pettere, G. and Kollo, T., 2006, Modelling Claim Size in Time via Copulas, *Proceedings of the 28th International Congress of Actuaries*, ICA.

Pettere, G., 2006, Modelling Incurred But Not Reported Claim Reserve Using Copula, *Proceedings of the 28th International Congress of Actuaries*, ICA.

Rosenlund, S., 2012, Bootstrapping Individual Claim Histories, *ASTIN Bulletin*, 42(1), 291–324.

Saida, G., Riad, R.M. and Nawel, R., 2023, Claim Development Patterns with Cluster Analysis, *Thailand Statistician*, Vol. 21, No. 2, pp. 257-267.

Wilandari, Y., Kartiko, S.H., dan Effendie, A.R., 2018, Claims Reserving Estimation for BPJS Using Archimedean Copulas, 5th ICRIEMS Proceedings, Published by Faculty Of Mathematics And Natural Sciences, Yogyakarta State University, ISBN 978-602-74529-3-0, 113–120

Wütrich, M. and Merz, M., 2008, *Stochastic Claims Reserving Methods in Insurance*, John Wiley and Sons Ltd.

Zhao, X and Zhou, X, 2010, Applying Copula Models to Individual Claim Loss Reserving Methods, *Insurance: Mathematics and Economics Journal*, 46, 290–299.