

## DAFTAR PUSTAKA

- Antonio, K., 2006, Lognormal Mixed Models for Reported Claims Reserves, *North American Actuarial Journal*, Vol. 10, No. 1, 30-48.
- Asosiasi Asuransi Jiwa Indonesia, 2021, *Apa yang dimaksud dengan Klaim dan apa saja tujuan dari Klaim?*, diakses pada 20 November 2023, <https://aaji.or.id/Articles/apa-yang-dimaksud-dengan-klaim-dan-apa-saja-tujuan-dari-klaim>
- Avanzi, B., dkk, On the Impact of Outliers in Loss Reserving, *European Actuarial Journal*, 1-40.
- Bain, L.J. dan Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistics*, Duxbury, California.
- Badan Pengembangan dan Pembinaan Bahasa, 2016, *KBBI VI Daring*, diakses pada 30 November 2023, <https://kbbi.kemdikbud.go.id/>.
- Bornhuetter, R.L. dan Ferguson, R.E., 1972, The actuary and IBNR, In *Proceedings of the casualty actuarial society*, Vol. 59, No. 112, 181-195.
- Brown, R.L., dan Gottlieb, L.R., 2007, *Introduction to Ratemaking and Loss Reserving for Property and Casualty Insurance*, Third Edition, Actex Publications Inc, Winsted, Connecticut.
- Crevecoeur, J., Robben, J., dan Antonio, K., 2022, A Hierarchical Reserving Model for Reported Non-life Insurance Claims, *Insurance : Mathematics and Economics*, Vol. 104(2022), '158-184.
- De Myttenaere, A., Golden, B., Le Grand, B. dan Rossi, F., 2016, Mean absolute percentage error for regression models, *Neurocomputing*, 192, 38-48.

- Faster Capital, 2024, *Chain ladder method: Analyzing Claims Reserves with Statistical Tools*, FasterCapital, diakses 5 Juni 2024, <https://fastercapital.com/content/Chain-ladder-method--Analyzing-Claims-Reserves-with-Statistical-Tools.html#The-History-of-the-Chain-Ladder-Method.html>
- Febriyanta, I.M.M., 2021, *Pengelolaan Risiko yang Optimal Melalui Manajemen Risiko*, Kementrian Keuangan Republik Indonesia, diakses pada 26 November 2023, <https://www.djkn.kemenkeu.go.id/kanwil-jakarta/baca-artikel/14069/Pengelolaan-Risiko-yang-Optimal-Melalui-Manajemen-Risiko.html>.
- Kanchu, T. dan Kumar, M.M., 2013, Risk management in banking sector—an empirical study, *International journal of marketing, financial services & management research*, Vol.2 No.2, 145-153.
- Khair, U., Fahmi, H., Al Hakim, S. dan Rahim, R., 2017, Forecasting error calculation with mean absolute deviation and mean absolute percentage error, *Journal of physics: conference series*, Vol. 930, No. 1, p. 012002.
- Otoritas Jasa Keuangan, 2016, Peraturan Otoritas Jasa Keuangan Nomor 71/POJK.05/2016 tentang Kesehatan Keuangan Perusahaan Asuransi dan Perusahaan Reasuransi.
- Indonesia, 2014, Undang-Undang Republik Indonesia Nomor 40 Tahun 2014 tentang Perasuransian.
- Institute and Faculty of Actuaries, *About General Insurance*, Institute and Faculty of Actuaries, diakses 16 November 2023, <https://www.actuaries.org.uk/practice-areas/general-insurance/about-general-insurance>.
- Klugman, S.A., Panjer, H.H. dan Willmot, G.E., 2012. *Loss models: from data to decisions* John Wiley & Sons, New Jersey.

Mack, T., 2000, Credible claims reserves: the Benktander method, *ASTIN Bulletin: The Journal of the IAA*, Vol. 30, No 2, 333-347.

Mack, T., 1993, Distribution-free Calculation of the Standard Error of Chain Ladder Reserve Estimate, *ASTIN Bulletin: The Journal of the IAA*, Vol. 23, No. 2, 213-225.

Meyers, G.G., dan Shi, P., 2011, *Loss Reserving Data Pulled from NAIC Schedule P*, Casualty Actuarial Society, diakses 16 November 2023, <https://www.casact.org/publications-research/research/research-resources/loss-reserving-data-pulled-naic-schedule-p>.

Wilandari, Y., Gunardi, dan Effendie, A.R., 2021, Estimasi Cadangan Klaim Menggunakan Metode Deterministik dan Stokastik, *Statistika*, Vol. 9, No. 1, 56-63.

Wüthrich, M.V. dan Merz, M., 2008, *Stochastic Claims Reserving Methods in Insurance*, John Wiley & Sons, England.