UNIVERSITAS
GADJAH MADA
Perbandingan Generalized Linear Model Berdistribusi Poisson-Gamma dengan Tweedie Compound Poisson-Gamma dalam Penghitungan Prediksi Premi Murni
Farah Armelya Chaerunnisa, Drs. Danardono, MPH., Ph.D.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

DAFTAR PUSTAKA

Akaike, H., 1974, *A New Look at the Statistical Model Identification*, IEEE Transactions on Automatic Control, USA.

Bain, L. J., Engelhardt, M., 1992, *Introduction to Probability and Mathematical Statistics*, Second Edition, Duxbury Press, USA.

Casella, G., Berger, R. L., 2002, *Statistical Inference* Second Edition, Duxbury, USA.

Dunn, Peter K., Smyth, G. K., 2005, *Series evaluation of Tweedie exponential dispersion model densities*, Statistics and Computing, Australia.

Gao, G., 2024, *Fitting Tweedie's compound Poisson model to pure premium with the EM algorithm*, Insurance: Mathematics and Economics, USA.

Harrell, F. E., 2015, *Regression Modeling Strategies: With Applications to Linear Models, Logistic and Ordinal Regression, and Survival Analysis* Second Edition, Springer.

Hastie, T. J., Tibshirani, R. J., 1986, *Generalized Additive Models*, Chapman Hall/CRC.

Hogg, R. V., M., W., J. Craig, A. T., 2019, *Introduction to Mathematical Statistics* Eighth Edition, Pearson, USA.

Jørgensen, B., 1997, *The Theory of Dispersion Models*, Chapman Hall/CRC.

Klugman, S. A., Panjer, H. H., Willmot, G. E., 2004, *Loss models: From data to decisions* Second Edition, Wiley, USA.

McCullagh, P., Nelder, J. A., 1983, *Generalized Linear Models* Second Edition, Chapman and Hall, UK.

UNIVERSITAS
GADJAH MADA
Perbandingan Generalized Linear Model Berdistribusi Poisson-Gamma dengan Tweedie Compound Poisson-Gamma dalam Penghitungan Prediksi Premi Murni
Farah Armelya Chaerunnisa, Drs. Danardono, MPH., Ph.D.
Universitas Gadjah Mada, 2026 | Diunduh dari http://etd.repository.ugm.ac.id/

McKinsey & Company, 2023, Global Insurance Report, *https://www.mckinsey.com/industries/financial-services/our-insights/global-insurance-report*.

Normayanti, I., Priyono, E. A., 2024, *Identifikasi dan Penerapan Manajemen Resiko pada Perusahaan Asuransi Umum*, Sang Pencerah: Jurnal Ilmiah Universitas Muhammadiyah Buton, Indonesia.

Otoritas Jasa Keuangan, 2023, Peta Jalan Pengembangan dan Penguatan Perasuransian Indonesia 2023-2027, *https://www.ojk.go.id/id/berita-dan-kegiatan/info-terkini/Documents/Pages/Peta-Jalan-Pengembangan-dan-Penguatan-Perasuransian-Indonesia-2023-2027/Peta%20Jalan%20Pengembangan%20dan%20Penguatan%20Perasuransian%20Indonesia%202023-2027.pdf*, Oktober 23.

Putra, T., Lesmana, D., Purnaba, I., 2021, *Penghitungan Premi Asuransi Kendaraan Bermotor Menggunakan Generalized Linear Models dengan Distribusi Tweedie*, Jambura Journal of Mathematics.

Rahmawati, T., Susanti, D., Riaman, R., 2023, *Determining Pure Premium of Motor Vehicle Insurance with Generalized Linear Models (GLM)*, International Journal of Quantitative Research and Modeling.

Schwarz, G., 1978, *Estimating the Dimension of a Model*, The Annals of Statistics, USA.

So, B., Deng, M., 2025, *Advancing Zero-Inflated Tweedie Models and Evaluating Gradient Boosting Libraries for Auto Claims* North American Actuarial Journal, USA.

Tweedie, M.C.K., 1984, *An Index Which Distinguishes between Some Important Exponential Families*, Indian Statistical Institute, India.

Walpole, R. E., Myers, R. H., Myers, S. L., Ye, K., 2012, *Probability and Statistics for Engineers and Scientists* Ninth Edition, Pearson, USA.