

Title: Computational tools for IBNR reserves calculation

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Abstract: Technical provisions represent the liability of the insurance company to its clients. In this work we focus on the computational tools of incurred but not reported claims. The most popular calculation method is probably the chain-ladder method which will be in detail analyzed in this thesis. Finally, by applying the theory in this work we will demonstrate the calculation in the own developed software.

Keywords: Insurance, IBNR reserve, chain-ladder