

Claims reserving and claims process estimation present classical problems in general insurance. The overall reserves are often determined under the assumption of independence among the lines of business. Though, recently modelling of the dependence among multiple lines of business has become crucial issue of reserving process. In this context, copulae provide a useful tool to construct models which go beyond the classical ones in terms of dependence structure. This thesis deals, in particular, with the copula regression model, its properties and possible applications in general insurance. This approach combines GLM modelling of margins and then expressing the dependence structure using copula. The theoretical methods are illustrated on a real dataset.