Quantitative Finance > Risk

Download:

PDF only

Current browse context:

q-fin.RM

< prev | next > new | recent | 1009

Change to browse by:

q-fin q-fin.CP

References & Citations

NASA ADS

Bookmark(what is this?)

















Management

On the Savety Loading for Chain Ladder **Estimates: A Monte** Carlo **Simulation**

Study

Magda Schiegl

(Submitted on 21 Sep 2010)

A method for analysing the risk of taking a too low reserve