**Prüfungsprotokoll - Stochastic Loss Reserving Methods**

Rene Dahms, Frühlingssemester 2022

1. Explain the Chain-Ladder method
	1. Is iii). from the CLM assumptions necessary?
	2. What is B\_i,k?
	3. How to estimate f\_k?
	4. Proof unbiasedness from f\_k.
	5. Facts about the weights w\_i,k
	6. How to estimate the ultimate C\_i,I?
2. What is the LSRM?
	1. Show that CLM is also a LSRM
3. How does Bootstrapping works? Show for CLM or Poisson
4. Can you explain one method of separation of AL and LL?
	1. What are the advantages and disadvantages?
	2. Is there a possibility to fix the disadvantages? Give a better method
5. Can you explain one method of midyear reserving?
	1. What are the advantages and disadvantages?
	2. Is there a possibility to fix the disadvantages? Give a better method
6. What is the idea behind Bayesian?