Section D
PAPERS OF MORE ADVANCED METHODS

This Section includes the full text of seven papers, covering more advanced reserving methods than those dealt with in Volume 1. In each case, the paper is based on a formal statistical concept, and has been found to be of value when dealing with practical reserving issues. A précis of each paper is also given in Section C, for those who do not wish to read each paper in full.

The papers included are as follows:

D1. The Chain Ladder Technique — A Stochastic Model *by B Zehnwirth*

D2. Exponential Run-Off *by B Ajne*

D3. a. A Curve Fitting Method *by S Benjamin and L M Eagles*
b. A Regression Method *by S Benjamin and L M Eagles*

D4. Reid's Method *by D H Reid*

D5. Regression Models Based on Log-Incremental Payments *by S Christofides*

D6. Measuring the Variability of Chain Ladder Reserve Estimates *by T Mack*

D7. Probability Distribution of Outstanding Liability from Individual Payments Data *by T S Wright*

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