

accident year $i$	payment delay $j$									
	0	1	2	3	4	...	$j$	...	$J-1$	$J=I-1$
1	<p>observations <math>\mathcal{D}_I = \{C_{ij} : i + j \leq I\}</math></p> <p>to be predicted <math>\mathcal{D}_I^c = \{C_{ij} : i + j &gt; I\}</math></p>									
2										
$\vdots$										
$\vdots$										
$i$										
$\vdots$										
$\vdots$										
$I-2$										
$I-1$										
$I$										