# Loss Reserving Capstone

## Assignment

1. From the NAIC data set, pick any company with at least three lines of business.
2. Forecast all lines using at least the following techniques
   1. Calculate link ratios by writing your own algorithms
   2. Determine ultimates using any of the techniques in the ChainLadder package
   3. Determine ultimates using a GLM, such as (overdispersed) Poisson
   4. Any other technique which you feel is appropriate
3. Develop ranges around the ultimates by accident year and in total

## Required elements

Every project must use the following elements:

* There must be a final report in Word or .PDF.
* This report should include plots rendered in R which support the analysis.
* The report should also include tabular display of data
* As relevant, data should be available in .CSV.

## Optional items:

* Include a statement about capital consumption in your report
* Build a triangle from individual claim data
* Estimate ultimate losses by using individual claim data
* Apply one or more techniques to every triangle in the NAIC data set. Comment on how well it predicts for this specific set of data.
* Store data in .sqlite