

UNIVERSITY OF NAIROBI

FACULTY OF SCIENCE

DEPARTMENT OF MATHEMATICS

**ESTIMATION OF CLAIMS IN GENERAL
INSURANCE "**

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BY

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ABSTRACT

This paper is concerned with the prediction of the outstanding claims amounts on a portfolio of general insurance policies, the extension of the standard actuarial techniques (the chain ladder technique) and the comparison of three techniques of predicting claims outstanding i.e. the Basic Chain-Ladder, the Inflation Adjusted Chain-Ladder and the Bornhuetter-Fergusson Techniques.