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Titolo	Bayesian Claims Reserving Methods in Non-life Insurance with Stan [[electronic resource]] : An Introduction / / by Guangyuan Gao
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ISBN	981-13-3609-1
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Sommario/riassunto	This book first provides a review of various aspects of Bayesian statistics. It then investigates three types of claims reserving models in the Bayesian framework: chain ladder models, basis expansion models involving a tail factor, and multivariate copula models. For the Bayesian inferential methods, this book largely relies on Stan, a specialized software environment which applies Hamiltonian Monte Carlo method and variational Bayes. .