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Management

A three dimensional stochastic **Model for** Claim Reserving

Magda Schiegl

(Submitted on 21 Sep 2010)

Within
the
Solvency
II
framework
the
insurance
industry
requires
а
realistic
modelling
of the
risk
processes
relevant
for its
business.
Every
insurance
company
should
be
capable
of
running
a holistic
risk
management
process
to meet
this
challenge.
For
property

and