Title: The Growing Triangle Techniques for Choosing a Method of Loss Reserves Authors: Jennifer S.K. Chan¹, S.T. Boris Choy² and Udi.E. Makov³ Affiliation: (1) University of Hong Kong, Hong Kong

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Abstract: A *Growing Triangle* technique is proposed for assessing the most suitable method for estimating loss reserves for a given set of loss data. At the root of this technique, sub-triangles of losses, imbedded in the full triangle of available data, are used to assess the prediction power of various candidate methods of estimation. The method is demonstrated using real data.

Keywords: loss reserve, run-off triangle, chain-ladder method, multiplicative models, Schnaus models.

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