Jinfeng Wei* (jwei@maryville.edu). A Non-linear Least Squares Estimator of Bühlmann Credibility. Preliminary report.

It is well known that Bühlmann credibility estimator is a linear least squares estimator. In this talk, a non-linear least squares estimator is used to determine the pure premium for a group of insurance contracts. A numerical example demonstrates this algorithm. (Received September 22, 2011)