Publications of

Prof. Dr. Mario V. Wüthrich

Published Monographs


Published Articles (Peer-Reviewed)


• Bayesian modelling, Monte Carlo sampling and capital allocation of insurance risks (with G.W. Peters, R.S. Targino). *Risks* **5/4** (2017), 53.


• Development pattern and prediction error for the stochastic Bornhuetter-Ferguson claims reserving model (with A. Saluz and A. Gisler). *ASTIN Bulletin* 41/2 (2011), 279–313.


• Recursive credibility formula for chain ladder factors and the claims development result (with H. Bühlmann, M. De Felice, A. Gisler and F. Moriconi). *ASTIN Bulletin* 39/1 (2009), 275–306.

• Model uncertainty in claims reserving within Tweedie’s compound Poisson models (with G.W. Peters and P.V. Shevchenko). *ASTIN Bulletin* 39/1 (2009), 1–33.


• Uncertainty of the claims development result in the chain ladder method (with M. Merz and N. Lysenko). *Scandinavian Actuarial Journal* 109/1 (2009), 63–84.


• The one-year runoff uncertainty for discounted claims reserves (with H. Bühlmann). *Giornale dell Istituto Italiano degli Attuari* LXXI (2008), 1–37.

• Credibility for the chain ladder reserving method (with A. Gisler). *ASTIN Bulletin* **38/2** (2008), 565–600.


• The mean square error of prediction in the chain ladder reserving model (Mack and Murphy revisited) (with M. Buchwalder, H. Bühlmann and M. Merz) together with discussions by Mack-Quarg-Braun, Gisler and Venter. *ASTIN Bulletin* **36/2** (2006), 521–571.


• Analysis of the expected shortfall of aggregate dependent risks (with S. Alink and M. Löwe). *ASTIN Bulletin* **35/1** (2005), 25–43.


Non-Reviewed Articles and Position Papers


• Bernoulli’s law of large numbers (with E. Bolthausen). *ASTIN Bulletin 43/2* (2013), 73–79.


• Zur Diskontierung der Versicherungsverpflichtungen im SST (with P. Keller and A. Gisler). *Swiss Association of Actuaries SAA*, April 21, 2011.

• A prudential regulatory issue at the heart of Solvency II (with J. Danielsson, P. de Jong, C. Laux, R. Laeven and E. Perotti). *VoxEU*, March 31, 2011.


• Modelling the claims development result for solvency purposes (with M. Merz). *CAS E-Forum*, Fall 2008, 542–568.

Vom Swiss Solvency Test zum Risikomanagement-Tool für Nichtlebensversicherungen. In *Swiss Solvency Test, Eine Herausforderung auf vielen Ebenen*, J. Behrens and B. Locher (eds), Ernst & Young, Zurich 2006, 30–34.