ABSTRACT

The peformance of insurance company affected by the risk of insurance portofolio. Risk is the possibility that a claim wil occur therefore its necessary to modelling to know the risk in the portofolio insurance. M(t) is the number of claims in portofolio II which exceeds the largest claim of portofolio I. Claim size follow exponential distribution and claim frequency follow poisson distribution. In this Final Project will implement M(t) using numerical simulations and generate probability distribution M(t) for dependent data claim insurance, then compare wirh formulation of M(t) that already exist. Model M(t) is an analytic results which derivation of Copula.

keyword : insurance claim, dependent, M(t), copula, simulation, numerical, risk, exponential, poisson.