

I N S T I T U T D E S T A T I S T I Q U E
B I O S T A T I S T I Q U E E T
S C I E N C E S A C T U A R I E L L E S
(I S B A)

UNIVERSITÉ CATHOLIQUE DE LOUVAIN



D I S C U S S I O N
P A P E R

2013/45

Nonlife Ratemaking and Risk Management with Bayesian
Additive Models for Location, Scale and Shape

KLEIN, N., DENUIT, M., LANG, S. and T. KNEIB