Credibility results for weighted contracts

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ABSTRACT. This is an original paper which presents and analyses the estimators of the structural parameters, in the Bühlmann-Straub model, involving complicated mathematical properties of conditional expectations and of conditional covariances. So to able to use the better linear credibility results obtained in this model, we will provide useful estimators for the structure parameters. From the practical point of view it is stated the attractive property of unbiasedness for these estimators.

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