## **151.** You are given:

- - - - (i)

A portfolio of independent risks is divided into two classes.

For each risk in Class 1, the number of claims per year follows a Poisson distribution

For each risk in Class 2, the number of claims per year follows a binomial distribution

A randomly selected risk has three claims in Year 1, r claims in Year 2 and four

Each class contains the same number of risks.

- (ii)

- (iii)

with mean 5.

claims in Year 3.

with m = 8 and q = 0.55.

- (iv)
- (v)
- The Bühlmann credibility estimate for the number of claims in Year 4 for this risk is 4.6019.
- Determine r.
- (A)
  - (B)
    - (C)
      - (D) 4

1

3

- (E) 5