

177. You are given:

- (i) Claims are conditionally independent and identically Poisson distributed with mean Θ .
- (ii) The prior distribution function of Θ is:

$$F(\theta) = 1 - \left(\frac{1}{1+\theta} \right)^{2.6}, \quad \theta > 0$$

Five claims are observed.

Determine the Bühlmann credibility factor.

- (A) Less than 0.6
- (B) At least 0.6, but less than 0.7
- (C) At least 0.7, but less than 0.8
- (D) At least 0.8, but less than 0.9
- (E) At least 0.9