1077-65-2692   **Jinfeng Wei*** (`jwei@maryville.edu`). *A Non-linear Least Squares Estimator of Bühlmann Credibility.* Preliminary report.

It is well known that Bühlmann credibility estimator is a linear least squares estimator. In this talk, a non-linear least squares estimator is used to determine the pure premium for a group of insurance contracts. A numerical example demonstrates this algorithm. (Received September 22, 2011)