Abstract

Rabobank currently uses a non-parametric estimator for the computation of Conditional Cure Rate (CCR) and this method has several shortcomings. The goal of this thesis is to find a better estimator than the currently used one. This master thesis looks into three CCR estimators. The first one is the currently used method. We analyze its performance with the bootstrap and later develop a method, with better performance. Since the newly developed and currently used estimators are not theoretically correct with respect to the data, a third method is introduced. However, according to the bootstrap the latter method exhibits the worst performance. For the modeling and data analysis the programming language Python is used.