

5.0 credits	30.0 h	2q
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Teacher(s) :	Walhin Jean-François ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Main themes :	The reinsurance market is presented. The different kinds of treaties are described. The pricing of excess loss reinsurance is deeply analysed. The reasons why an insurance company has to be reinsured are explained; finally the point of view of the insurer is adopted in terms of optimality of reinsurance arrangements.
Aims :	The aim of this course is to provide students with basic skills in reinsurance <i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i>
Content :	<p>Content</p> <p>The following topics will be developed:</p> <p>Introduction</p> <p>Why a reinsurance</p> <p>Proportional reinsurance</p> <p>Non proportional reinsurance</p> <p>Pricing of excess of loss treaties</p> <p>Capital allocation</p> <p>Optimal reinsurance</p> <p>Methods</p> <p>In-class activities</p> <p>X0 Lectures</p> <p>X0 Exercices/PT</p> <p>At home activities</p> <p>X0 Exercices to prepare the lecture</p> <p>X0 Paper work</p>
Other infos :	<p>Evaluation : Class participation and written examination, in French</p> <p>Support : Slides provided through icampus</p>
Cycle and year of study :	<p>> Master [120] in Mathematics</p> <p>> Master [120] in Mathematical Engineering</p> <p>> Master [120] in Actuarial Science</p> <p>> Master [120] in Statistics: General</p>
Faculty or entity in charge:	LSBA