

5.0 credits	30.0 h + 15.0 h	1q
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Teacher(s) :	Denuit Michel ; Courtois Cindy (compensates Denuit Michel) ;
Language :	Français
Place of the course	Louvain-la-Neuve
Main themes :	Development of statistical methods in order to price non life insurance
Aims :	<p>The purpose of this course is to give an introduction to the pricing of non life insurance products.</p> <p>At the end of this course the students must be able to determine the optimal management of the risks taking into account their characteristics.</p> <p><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></p>
Evaluation methods :	Class participation and written examination in French
Teaching methods :	In-class activities: <ul style="list-style-type: none"> o Lectures o Exercices/PT At home activities: <ul style="list-style-type: none"> o Exercices to prepare the lecture o Paper work
Content :	Content The following topics will be developed: <ul style="list-style-type: none"> - Historical perspective - Fundamental principles of risk management - Optimal policy of risk management - from the individual to the collective model - solvency margins and stop loss premiums Methods In-class activities XO Lectures XO Exercices/PT At home activities XO Exercices to prepare the lecture XO Paper work
Bibliography :	based on the book : Mathématiques de l'Assurance Non-Vie - Tome I (par Michel Denuit & mp; Arthur Charpentier, Economica, Paris
Cycle and year of study :	> Master [120] in Mathematical Engineering > Master [120] in Actuarial Science > Master [120] in Statistics: General > Master [120] in Mathematics
Faculty or entity in charge:	LSBA