

5.0 credits	30.0 h	2q
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Teacher(s) :	Denuit Michel ;
Language :	Français
Place of the course	Louvain-la-Neuve
Main themes :	To develop the building of life tables and the stochastic theory of life insurance
Aims :	The aim of this course is to present the stochastic techniques of life insurance . It is a supplement to the course ACTU 2121 (Life Insurance). <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> <ul style="list-style-type: none"> - how to build a life table - Projection of future mortality - Management of life insurance portfolios and securitization <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>Class participation and written examination, in French</p> <p>Support : Slides provided through icampus</p>
Cycle and year of study :	<p>> Master [120] in Mathematical Engineering</p> <p>> Master [120] in Actuarial Science</p> <p>> Master [120] in Statistics: General</p> <p>> Master [120] in Mathematics</p>
Faculty or entity in charge:	LSBA