LACTU2200

2013-2014

NON LIFE INSURANCE 2

5.0 credits	30.0 h	2q

Teacher(s) :	Denuit Michel ;
Language :	Français
Place of the course	Louvain-la-Neuve
Main themes :	Theory of non life insurance
Aims :	The aim of this course is to provide students with advanced skills in the methods of pricing of non life products. At the end of the course the students must be able to model the claim process and to establish a priori and a poteriori pricing plans. *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".*
Content :	Content The following topics will be developed: - Models of claim arrival - Models of claim frequency - models of claim amount - Models for big claims and extreme theory - Credibility theory and bonus malus systems - Stochastic methods of provision. Methods In-class activities X0 Lectures X0 Exercices/PT At home activities X0 Exercices to prepare the lecture X0 Paper work
Other infos :	Evaluation : Class participation and written examination, in French Support : Slides provided through icampus References : The course is based on the book: "Mathématiques de l'assurance non vie", Tome 2 (Denuit/Charpentier, Economica, Paris)
Cycle and year of study :	> Master [120] in Actuarial Science > Master [120] in Statistics: General
Faculty or entity in charge:	LSBA