

5.0 credits	30.0 h	2q
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Teacher(s) :	Denuit Michel ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Main themes :	Theory and application of statistical methods to the pricing of disability and health insurances
Aims :	<p>The aim of the course is to present the methods used for the pricing of life related insurance (essentially with Markov and semi Markov processes)</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>
Content :	<p>Content</p> <p>The following topics will be developed:</p> <p>From life insurance to life related insurance: multi states models</p> <ul style="list-style-type: none"> - Markov models of pricing in life related insurance - Semi Markov models and pricing in life related insurance <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 Actuarial Science</p> <p>> Master [120] in Statistics: General</p>
Faculty or entity in charge:	LSBA