LACTU2060

2015-2016

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 :	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). *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: - how to build a life table - Projection of future mortality - Management of life insurance portfolios and securitization Methods In-class activities X0 Lectures X0 Exercices/PT At home activities X0 Exercices to prepare the lecture X0 Paper work
Other infos :	Class participation and written examination, in French Support : Slides provided through icampus
Faculty or entity in charge:	LSBA

Programmes / formations proposant cette unité d'enseignement (UE)				
Intitulé du programme	Sigle	Credits	Prerequis	Acquis d'apprentissage
Master [120] in Actuarial Science	ACTU2M	5	-	
Master [120] in Statistics: General	STAT2M	5	-	
Master [120] in Mathematical Engineering	MAP2M	5	-	
Master [120] in Mathematics	MATH2M	5	-	