LACTU2080

2015-2016

REINSURANCE

5.0 credits	30.0 h	2q

Teacher(s) :	Walhin Jean-François ;
Language :	Anglais
Place of the course	Louvain-la-Neuve
Main themes :	The reinsurance market is presented. The different kinds of treaties are described. The pricing of excess loss reinsurance is deeply analysed. The reasons why an insurance company has to be reinsured are explained; finally the point of view of the insurer is adopted in terms of optimality of reinsurance arrangements.
Aims :	The aim of this course is to provide students with basic skills in reinsurance *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: Introduction Why a reinsurance Proportional reinsurance Non proportional reinsurance Pricing of excess of loss treaties Capital allocation Optimal reinsurance 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
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 Mathematical Engineering	MAP2M	5	-	
Master [120] in Mathematics	MATH2M	5	-	