



5 credits

30.0 h

Q2

Teacher(s)	Denuit Michel ;Hainaut Donatien ;Trufin Julien (compensates Denuit Michel) ;
Language :	French
Place of the course	Louvain-la-Neuve
Main themes	To develop the building of life tables and the stochastic theory of life insurance
Aims	<p>1 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).</p> <p>-----</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	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
Bibliography	<p>Les transparents se basent principalement sur</p> <ul style="list-style-type: none"> • Delwarde, A., Denuit, M. (2005). Construction de Tables de Mortalité Périodiques et Prospectives. Collection Audit-Actuariat-Assurance, Economica, Paris. • Denuit, M., Robert, C. (2007). Actuariat des Assurances de Personnes: Modélisation, Tarification et Provisionnement. Collection Audit-Actuariat-Assurance, Economica, Paris.
Other infos	Class participation and written examination, in French Support : Slides provided through icampus
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Mathematics	MATH2M	5		
Master [120] in Actuarial Science	ACTU2M	5		
Master [120] in Mathematical Engineering	MAP2M	5		