

5 credits

30.0 h

Q1

Teacher(s)	Denuit Michel ;
Language :	French
Place of the course	Louvain-la-Neuve
Prerequisites	<i>The prerequisite(s) for this Teaching Unit (Unité d'enseignement – UE) for the programmes/courses that offer this Teaching Unit are specified at the end of this sheet.</i>
Main themes	Theory and application of statistical methods to the pricing of disability and health insurances
Aims	<p>1 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>-----</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 The following topics will be developed: From life insurance to life related insurance: multi states models - Markov models of pricing in life related insurance - Semi Markov models and pricing in life related insurance</p> <p>Methods In-class activities X0 Lectures X0 Exercices/PT At home activities X0 Exercices to prepare the lecture X0 Paper work</p>
Bibliography	<p>Les transparents se basent principalement sur</p> <ul style="list-style-type: none"> <li>•Denuit, M., Robert, C. (2007). Actuariat des Assurances de Personnes: Modélisation, Tarification et Provisionnement. Collection Audit-Actuariat-Assurance, Economica, Paris.</li> </ul>
Other infos	Evaluation : Class participation and written examination, in French Support : Slides provided through icampus
Faculty or entity in charge	LSBA

<b>Programmes containing this learning unit (UE)</b>				
Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Actuarial Science	ACTU2M	5	LSTAT2020 AND LACTU2020 AND LACTU2030 AND LACTU2040 AND LACTU2050 AND LACTU2060	