

Due to the COVID-19 crisis, the information below is subject to change, in particular that concerning the teaching mode (presential, distance or in a comodal or hybrid format).

7 credits	45.0 h	Q2
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Teacher(s)	Denuit Michel ;
Language :	French
Place of the course	Louvain-la-Neuve
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>
Bibliography	<p>Matériel disponible en ligne, complété si nécessaire par</p> <ul style="list-style-type: none"> • Delwarde, A., Denuit, M. (2005). Construction de Tables de Mortalité Périodiques et Prospectives. Collection AuditActuariat-Assurance, Economica, Paris. • Denuit, M., Robert, C. (2007). Actuariat des Assurances de Personnes: Modélisation, Tarification et Provisionnement. Collection AuditActuariat-Assurance, Economica, Paris.
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)

Program title	Acronym	Credits	Prerequisite	Aims
Master [120] in Actuarial Science	ACTU2M	7		