




7.00 credits

45.0 h

Q1

Teacher(s)	Denuit Michel ;
Language :	French
Place of the course	Louvain-la-Neuve
Learning outcomes	<p>At the end of this learning unit, the student is able to :</p> <p>The purpose of this course is to give an introduction to the pricing of non life insurance products.</p> <p>1 At the end of this course the students must be able to determine the optimal management of the risks taking into account their characteristics.</p>
Bibliography	<p>Matériel disponible en ligne, complété si nécessaire par</p> <ul style="list-style-type: none"> • Denuit, M., Charpentier, A. (2004). Mathématiques de l'Assurance NonVie. Tome I: Principes Fondamentaux de Théorie du Risque. Collection Economie et Statistique Avancées, Economica, Paris. • Denuit, M., Charpentier, A. (2005). Mathématiques de l'Assurance NonVie. Tome II: Tarification et Provisionnement. Collection Economie et Statistique Avancées, Economica, Paris. • Denuit, M., Dhaene, J., Goovaerts, M.J., Kaas, R. (2005). Actuarial Theory for Dependent Risks: Measures, Orders and Models. Wiley, New York. • Kaas, R., Goovaerts, M.J., Dhaene, J., Denuit, M. (2008). Modern Actuarial Risk Theory Using R. Springer, New York.
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Mathematics	MATH2M	7		
Master [120] in Actuarial Science	ACTU2M	7		
Master [120] in Statistics: General	STAT2M	7		
Master [120] in Mathematical Engineering	MAP2M	7		