



# Faculté des sciences économiques, sociales et politiques

## ESPO

### ACTU2111 Assurances dommages I

[30h+15h exercices] 4.5 credits

This course is taught in the 1st semester

**Teacher(s):** Michel Denuit  
**Language:** french  
**Level:** 2nd cycle course

#### Main themes

Presentation of the statistical methods for pricing and reserving in nonlife insurance

#### Content and teaching methods

Contenu

Modelling claim numbers

Modelling claim amounts

Statistical inference

Ratemaking methods

Bonus-malus systems

IBNR triangles

Méthode

In addition to ex caethedra lessons, the students are invited to solve various problems with the help of a teaching assistant and to work on case studies.

#### Other credits in programs

<b>ACTU21MS</b>	Première année du master en sciences actuarielles, à finalité spécialisée	(4.5 credits)	Mandatory
<b>MATH22/S</b>	Deuxième licence en sciences mathématiques (Statistique)	(4 credits)	
<b>STAT2MS</b>	Master en statistique, orientation générale, à finalité spécialisée	(7.5 credits)	