



Faculté des sciences économiques, sociales et politiques

ESPO

ACTU3812 **Assurances de personnes**

[30h] 4.5 credits

Teacher(s): Michel Denuit
Language: french
Level: 3rd cycle course

Main themes

Presentation of the statistical methods for pricing and reserving in disability insurance and generalised life policies.

Content and teaching methods

Contenu

Pricing and reserving in disability insurance and related coverages using Markov and semi-Markov models.

Méthode

The students are invited to solve various problems and to work on case studies.

Other credits in programs

ACTU22MS	Deuxième année du master en sciences actuarielles, à finalité spécialisée	(4.5 credits)	Mandatory
ACTU3DS	Diplôme d'études spécialisées en sciences actuarielles	(4.5 credits)	Mandatory
STAT3DA	Diplôme d'études approfondies en statistique		