

## Faculty of Economic, Social and Political Sciences



### ACTU2124 Reinsurance

[30h] 4.5 credits

**Teacher(s):** Jean-François Walhin  
**Language:** French  
**Level:** Second cycle

#### Aims

The aim of this course is to provide students with basic skills in reinsurance

#### Main themes

The reinsurance market is presented. The different kinds of treaties are described. The pricing of excess loss reinsurance is deeply analysed. The reasons why an insurance company has to be reinsured are explained; finally the point of view of the insurer is adopted in terms of optimality of reinsurance arrangements.

#### Content and teaching methods

Introduction  
 Why a reinsurance  
 Proportional reinsurance  
 Non proportional reinsurance  
 Pricing of excess of loss treaties  
 Capital allocation  
 Optimal reinsurance

#### Programmes in which this activity is taught

ACTU2MS Master en sciences actuarielles, à finalité spécialisée

#### Other credits in programs

ACTU21MS	Première année du master en sciences actuarielles, à finalité spécialisée	(4.5 credits)	Mandatory
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