Faculty of Economic, Social and Political Sciences

ACTU3812   Life related insurance

[30h] 4.5 credits

Teacher(s):   Michel Denuit
Language: French
Level: Third cycle

Aims

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)

Main themes

Theory and application of statistical methods to the pricing of life related risks

Content and teaching methods

Contenu
- From life insurance to life related insurance: multi states models
- Markov models of pricing in life related insurance
- Semi Markov models and pricing in lifre related insurance

Programmes in which this activity is taught

ACTU2MS   Master en sciences actuarielles, à finalité spécialisée
ACTU3DS   Diplôme d'études spécialisées en sciences actuarielles

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