

Faculty of Economic, Social and Political Sciences



ACTU2121 Life insurance

[30h] 4.5 credits

Teacher(s): Pierre Devolder, Françoise Gilles
Language: French
Level: Second cycle

Main themes

To develop broad statistical methods within the framework of their applications to insurance matters.

Content and teaching methods

Content

To look for laws of probability relating to the number of accidents and the cost of accidents. To look for the best estimate of the parameters of these laws. Tests for adjusting these laws.

A comparison of different ways of determining the cost.

An analysis of the bonus-malus system, and a comparison of the various systems proposed.

Techniques for paying out on these accidents.

Methodology

The course will demand students' active participation. They will also have to apply developed laws of probability to substantive examples.

Other credits in programs

ACTU21MS	Première année du master en sciences actuarielles, à finalité spécialisée	(4.5 credits)	Mandatory
MAP23	Troisième année du programme conduisant au grade d'ingénieur civil en mathématiques appliquées	(3 credits)	