Faculty of Economic, Social and Political Sciences

ACTU2123   Non life Insurance II

[30h] 4.5 credits

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

Aims

The aim of this course is to provide students with advanced skills in the methods of pricing of non life products.
At the end of the course the students must be able to model the claim process and to establish a priori and a poteriori pricing plans.

Main themes

Presentation of the statistical methods for pricing and reserving in nonlife

Content and teaching methods

Contenu
Ruin theory
Estimation of outstanding claims reserves
credibility theory
Individual and collective models
solvency margins
Méthode
In addition to ex caethedra lessons, the students are invited to solve various problems by
their own and to work on case studies.

Other information (prerequisite, evaluation (assessment methods), course materials recommended readings, ...)

Basic knowledge of probability and statistics (level INGE1113 and INGE1214) is necessary for this course
The course is based on the book: "Mathématiques de l'assurance non vie", Tome 2 (Denuit/Charpentier, Economica, Paris)

Other credits in programs

ACTU21MS	Première année du master en sciences actuarielles, à finalité spécialisée	(4.5 credits)	Mandatory
STAT21MS/EA	Première année du master en statistique, orientation générale, à finalité sécialisée (économie et assurance)	(4.5 credits)	
STAT22MS/EA	Deuxième année du master en statistique, orientation générale, à finalité spécialisée (économie et assurance)	(4.5 credits)	