

## Advanced Topics in Actuarial Research

Academic Year: ( 2017 / 2018 )

Review date: 26-04-2017

Department assigned to the subject: Business Administration Department

Coordinating teacher: BALBAS DE LA CORTE, ALEJANDRO

Type: Electives ECTS Credits : 5.0

Year : 2 Semester : 2

## REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Background in Mathematical Analysis, Probability Theory, Economics and Finance

## OBJECTIVES

Research skills in advanced actuarial topics

## DESCRIPTION OF CONTENTS: PROGRAMME

- 1) Risk Theory, Risk Measures and Risk Models
- 2) Pensions, longevity and financial products
- 3) Catastrophe Risk
- 4) Gerber-Shiu Function
- 5) Reinsurance
- 6) Dependence
- 7) Credibility

## LEARNING ACTIVITIES AND METHODOLOGY

Lectures, exercises, discussions about research papers

## ASSESSMENT SYSTEM

Exame, 60%

Exercises, 20%

Research Papers Analyses, 20%

**% end-of-term-examination:** 60**% of continuous assessment (assignments, laboratory, practicals...):** 40