COMPETENCES AND SKILLS THAT WILL BE ACQUIRED AND LEARNING RESULTS.

The course will provide the students with knowledge about:
- Pricing life insurance and pension funds.
- Pricing general insurance policies.
- Risk management for insurance companies
- Reinsurance and Credibility Theory.
- Financial derivatives linked to insurance markets.

Finally:
- Collaboration among students will be stimulated, so as to deal with complex practical problems.
- Discussions and critic analyses will be provoked.
- Empirical tests will be encouraged.

DESCRIPTION OF CONTENTS: PROGRAMME

FIRST PART: Life insurance and pension funds.
SECOND PART: General Insurance, Risk Theory.

LEARNING ACTIVITIES AND METHODOLOGY

Methodology will include:
(1) Lectures, in order to present the main ideas of every topic.
(2) The use of the computer.
(3) Numerical exercises.
(4) More complicated practical situations that will be analyzed by teams of three/four students.

ASSESSMENT SYSTEM

- The weight of the participation in the room will be 5%.
- The weight of several sets of exercises, to be solved at home, will be 15%.
- Two papers developed by teams of three/four students will have the weight 20%.
- The weight of the final exam will be 60%.

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