STUDENTS ARE EXPECTED TO HAVE COMPLETED

COMPETENCES AND SKILLS THAT WILL BE ACQUIRED AND LEARNING RESULTS.
Research methodologies in actuarial problems involving life insurance, non-life insurance and risk management.

DESCRIPTION OF CONTENTS: PROGRAMME
- Stochastic ruin models
- Stochastic longevity models
- Actuarial and financial risk management methods
- Computing the stochastic IBNR
- Pricing with Bayesian methods.
- Public and private pension plans

LEARNING ACTIVITIES AND METHODOLOGY
Lectures
Exercises
Study and discussion of several research papers

ASSESSMENT SYSTEM
Final exam (60%)
Exercises (20%)
Research papers (20%)

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