Advanced Topics in Actuarial Research

Academic Year: (2018 / 2019)

Department assigned to the subject: Department of Business Administration
Coordinating teacher: BALBAS DE LA CORTE, ALEJANDRO
Type: Electives ECTS Credits: 5.0
Year: 2 Semester: 2

STUDENTS ARE EXPECTED TO HAVE COMPLETED
Background in Mathematical Analysis, Probability Theory, Economics and Finance

COMPETENCES AND SKILLS THAT WILL BE ACQUIRED AND LEARNING RESULTS.
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