Advanced Topics in Acturial 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
- Review date: 09-05-2018

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