Advanced Topics in Actuarial Research

Academic Year: (2018 / 2019)  
Review date: 09-05-2018

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