uc3m | Universidad Carlos III de Madrid

Advanced Topics in Acturial Research

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

Department assigned to the subject: Business Administration Department

Coordinating teacher: BALBAS DE LA CORTE, ALEJANDRO

Type: Electives ECTS Credits : 5.0

Year : 2 Semester : 2

REQUIREMENTS (SUBJECTS THAT ARE ASSUMED TO BE KNOWN)

Background in Mathematical Analysis, Probability Theory, Economics and Finance

OBJECTIVES

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

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

Exame, 60%
Exercises, 20%
Research Papers Analyses, 20%