




7.00 credits

45.0 h

Q1

Teacher(s)	Denuit Michel ;
Language :	French
Place of the course	Louvain-la-Neuve
Learning outcomes	<p>The purpose of this course is to give an introduction to the pricing of non life insurance products.</p> <p>1 At the end of this course the students must be able to determine the optimal management of the risks taking into account their characteristics.</p> <p>----</p> <p><i>The contribution of this Teaching Unit to the development and command of the skills and learning outcomes of the programme(s) can be accessed at the end of this sheet, in the section entitled "Programmes/courses offering this Teaching Unit".</i></p>
Bibliography	<p>Matériel disponible en ligne, complété si nécessaire par</p> <ul style="list-style-type: none"> • Denuit, M., Charpentier, A. (2004). Mathématiques de l'Assurance NonVie. Tome I: Principes Fondamentaux de Théorie du Risque. Collection Economie et Statistique Avancées, Economica, Paris. • Denuit, M., Charpentier, A. (2005). Mathématiques de l'Assurance NonVie. Tome II: Tarification et Provisionnement. Collection Economie et Statistique Avancées, Economica, Paris. • Denuit, M., Dhaene, J., Goovaerts, M.J., Kaas, R. (2005). Actuarial Theory for Dependent Risks: Measures, Orders and Models. Wiley, New York. • Kaas, R., Goovaerts, M.J., Dhaene, J., Denuit, M. (2008). Modern Actuarial Risk Theory Using R. Springer, New York.
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Statistics: General	STAT2M	7		
Master [120] in Mathematics	MATH2M	7		
Master [120] in Actuarial Science	ACTU2M	7		
Master [120] in Mathematical Engineering	MAP2M	7		