UCLouvain

lactu2150

2024

Statistical analysis of insurance data

5.00 credits	30.0 h	Q1

Language :	French
Place of the course	Louvain-la-Neuve
Prerequisites	Mastery of basic concepts in statistics and probability calculation, at the level of courses in the FSA1BA, INGE1BA, MATH1BA programs or the access minor in statistics, actuarial sciences and data science.
Main themes	Modeling claim propension, claim counts, claim severities and claim duration with generalized linear models (GLM), generalized additive models (GAM and GAMLSS), mixed models (GLMM) and generalized non-linear models (GNM).
Learning outcomes	
Faculty or entity in charge	LSBA

Programmes containing this learning unit (UE)				
Program title	Acronym	Credits	Prerequisite	Learning outcomes
Master [120] in Actuarial Science	ACTU2M	5		🔍