

7.00 credits

45.0 h

Q2

Teacher(s)	Denuit Michel ;Lucas Nathalie (compensates Denuit Michel) ;
Language :	French
Place of the course	Louvain-la-Neuve
Prerequisites	LACTU2030 Actuariat de l'assurance-vie.
Main themes	Premium and reserve calculation in health insurance with Markovian and semi-Markovian multistate models. Multiple decrement models. Hierarchical models. Three-state disability model.
Learning outcomes	At the end of this learning unit, the student is able to : ¹ The aim of the course is to present the methods used for the pricing of life related insurance (essentially with Markov and semi Markov processes)
Bibliography	Matériel disponible en ligne, complété si nécessaire par Denuit, M., Robert, C. (2007). Actuariat des Assurances de Personnes: Modélisation, Tarification et Provisionnement. Collection Audit-Actuariat-Assurance, Economica, Paris.
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	7		