



UNIVERSITÀ  
DEGLI STUDI DI MILANO-BICOCCA

## COURSE SYLLABUS

### Principles of Actuarial Techniques

2122-2-F1601M090-F1601M085M

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#### Learning objectives

Introduction to the Italian insurance market, both life and non life, and to the main actuarial techniques applied to:

- Pricing (new products development, profit analysis)
- Reserving (valuation of insurance contracts under different gaaps)
- Introduction to Solvency II

#### Contents

- Perimeter of application
- Data quality and structure
- Descriptive analysis
- Deterministic models for reserving calculation – introduction to stochastic models

#### Detailed program

1. Market data and sector Regulations
2. Main Insurance coverages
3. Pricing: principles and main methodologies
4. Reserving: principles and main methodologies
5. Solvency II (main topics)

## **Prerequisites**

Basic knowledge of Descriptive and Inferential Statistics

## **Teaching methods**

On-line lessons (COVID 19)

Examples and exercises using Excel

## **Assessment methods**

Written + oral examinations

## **Textbooks and Reading Materials**

Slides and exercises uploaded on Dashboard

## **Semester**

2nd semester

## **Teaching language**

Italian

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