

UNIVERSITÀ DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Principles of Actuarial Techniques

2425-2-F1601M090-F1601M085M

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
Classroom lectures (with distance-learning and video-recording options if required by the COVID 19 pandemics).
Examples and exercises using Excel
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Assessment methods
Written + oral examinations
Textbooks and Reading Materials
Slides and exercises uploaded on Dashboard
Semester
2nd semester
Teaching language

Italian

Sustainable Development Goals

QUALITY EDUCATION | CLIMATE ACTION