

MASTER Economics Actuarial science II

Contacts

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Description

Part of course.

Code: PA-ME5BEC-BECDV11A

Domain: Law, Economics,
Management

Information

<http://formations.univ-amu.fr>

Department: Faculty of Economics
and Management

Last modification: 19/07/2018

CONTENT

The aim of this course is to present the recent developments in actuarial sciences, notably those related to prudential regulation.

Course outline :

1. Valuing an insurance portfolio
2. Introduction to reinsurance
3. Asset-liability management in insurance
4. Accounting and financial communication of insurance companies
5. The current regulation : Solvency 2
6. Long term care

PROFESSIONAL SKILLS

- Know the current issues and the current regulation of the insurance market.
- Know how to value an insurance company and understand the impact of this valuation on

decisions.

ORGANISATION

This course is given through 24 hours of lecture at Ecole Centrale Marseille and is entirely taught by practitioners from AXA.

FUNDAMENTAL PREREQUISITES

Knowledge in probability (in particular conditional expectation). Basic knowledge in actuarial science and corporate accounting.

VOLUME OF TEACHINGS

- Lectures: 24 hours

TRAINING

Master's degree: Economics

- Quantitative finance and insurance

