

Curso

Loss Reserving

Lisboa, 27 de Junho a 1 de Julho,
das 09.00h às 15.00h



Formação ministrada em língua inglesa



Objectivos

The course provides a broad knowledge of the role of loss reserving in the running of an insurance company; mechanisms involved in claim settlement; an understanding of methods that actuaries use to estimate loss reserves; and information required to permit meaningful analyses.

Programa

Data	09:00 - 12:00	13:00 - 15:00
27 de Junho	Background, basic methods Estimating claim numbers	Classroom exercises
28 de Junho	Two-dimensional models Stochastic models	Classroom exercises
29 de Junho	Bootstrapping Other topics	Classroom exercises
30 de Junho	<i>No lecture, but a homework assignment will be given.</i>	
1 de Julho	Three-dimensional models Estimating RBNS, IBNR and CBNI	Classroom exercises

Benefícios

Loss Reserving is an important part of actuarial work in general insurance. For outsiders, loss reserving often appears to be an arcane mathematical activity. This course will give an insight into the "mysteries" of loss reserving from a practical as well as a methodological angle.

Destinatários

Persons working with quantitative questions in insurance, be it as actuary, statistician, economist or accountant

Formador

Walther Neuhaus, qualified as an actuary at the University of Oslo in 1982 and obtained his Ph.D. in Actuarial Science in 1988. His main areas of actuarial interest are loss reserving and credibility theory. Today he works as a consultant for non-life insurers. He teaches at ISEG and is an associate researcher at Cemapre.

Condições de Formação

Equipamento: Students should have a portable computer. All exercises can be done with MS Excel.

Documentação: Lecture notes will be sent to students not later than 17 June 2010



Curso organizado em parceria com o Instituto dos Actuários Portugueses

Organização do curso

Horário: 09.00h às 12.00h - 13.00h às 15.00h
 Duração: 20 horas
 Local de realização: APS - R. Rodrigo da Fonseca, 41, 1250-190 Lisboa
 Informações : Tel.: 213 848 100 Fax: 213 848 198
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