

INSURANCE AND SOLVENCY

TOPICS OF THE COURSE:

Practical solvency issues and estimation of cash-flows and guarantees based on recent developments.

Course material:

J. Dhaene, M. Denuit, M. Goovaerts, R. Kaas, D. Vyncke, The concept of comonotonicity in actuarial science and finance: theory., IME 31 (2002), 3-33

J. Dhaene, M. Denuit, M. Goovaerts, R. Kaas, D. Vyncke, The concept of comonotonicity in actuarial science and finance : applications, IME31 (2002), 133-161

M. Goovaerts, D. Linders, K. Van Weert, F. Tank, On the interplay between distortion-, mean value- and Haezendonck risk measures, Webside KULeuven, to be published

H. Gerber, G. Parfumi Utility Functions: From Risk Theory to Finance, NAAJ

Vacs-software for cash flows.