Announcement WiSe 2021
Advanced Seminar

Modelling Mortality with Actuarial Applications

PD Dr. Aleksey Min, Francesco Ungolo, PhD

Area/ Module ID: Actuarial Science/ MA6011

Content: This seminar introduces the students to the analysis of actuarial mortality data to fit mathematical models used in the valuation of insurance and pension portfolios. It covers the mathematical analysis of regression models, defines the concept of force of mortality (hazard rate) and introduce some parametric models widely used by practitioners. The lecturers will show the application of these models to the analysis of actuarial datasets and of Human Mortality Data, and their use in pricing basic life insurance contract (e.g. annuities).

Continued next Semester: No

Participants: 8 bachelor students

Prerequisite: MA0009

Literature: **A. S. Macdonald, S. J. Richards, and I, D. Currie** (2018). Modelling Mortality with Actuarial Applications.

Certificate: 3 CP

Seminar dates: The preliminary online-meeting to the Seminar (Online-Seminarvorbesprechung) will take place on **July 8, 2021 at 17:00 in ZOOM.** Please write an e-mail to min@tum.de to get an access to this ZOOM-meeting.

Seminar venue: ZOOM