

Pensum stk3505

The course has been based on the book

Bølviken, E. (2014). *Computation and Modelling in Insurance and Finance*.
Cambridge University Press.

The following chapters are pensum

Chapter 1

Chapter 2, minus Subsections 2.3.3 and 2.3.4.

Chapter 3

Chapter 5, minus Sections 5.2 and 5.7

Chapter 6, only Section 6.3.

Chapter 3 is central and there will be questions from both life insurance, property insurance and financial risk. They will reflect on the introductory character of the course with emphasis on concepts and their meaning. There will also be some simple mathematics and a little programming which you will be required to sketch informally. If you want to use an R syntax fine, but other ways of presenting programs are also entirely all right.

November 2014

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