



ACTU  
Research



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## Pricing

### KEYNOTES

- Insurance pricing and reserving: GLM and beyond.
  - # Introduction
  - # Initial selection of risk factors
  - # Back to the basics: The GLM approach
  - # From GLMs to GAMs
  - # From GLMs/GAMs to GAMLSS
  - # Aggregate claims models
  - # Some selected references.
  
- Collective Loss Reserving approaches:
  - # Introduction
  - # Data set
  - # Approach 1 - Collective model for losses
  - # Approach 2 - Collective loss reserving with two types of claims
    - ~ Minor losses vs major losses
    - ~ Modelling claims with rapid settlement
    - ~ Modelling claims with longer development
    - ~ Reserve calculations
  - # References

[MORE INFORMATION](#)

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