



ACTU
Seminar



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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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