Pensum STK4500 Spring 2017

The textbook is Bølviken, E. (2014). Computation and modelling in insurance and finance. Cambridge University Press. The following parts of the book will be covered:

- Section 3.4 (known from before).

- Chapter 12 (entire)

- Chapter 13 (Sections 13.4, 5, 6

- Chapter 15, Sections 15.2, 3.

Additional:

- Solvency II in Life Insurance. Note.

- All exercises of the course.

Oslo March 31
Erik Bølviken (s)