

Preliminary curriculum for STK4500

Note that this is a preliminary curriculum, and that there may be adjustments in the final curriculum.

The written material for the course is from the book:

Erik Bølviken (2014): *Computation and Modelling in Insurance and Finance*. Cambridge University Press, more specifically, we plan to go through the following chapters:

- Chapter 3 Evaluating risk: A primer: Section 3.4 (this should be known from STK3505/4505).
- Chapter 12 Life and state-dependent insurance: Sections 1-7.
- Chapter 13 Stochastic asset models: Sections 4-6.
- Chapter 15 Integrating risk of different origin: Sections 2-3.

and the note on Solvency II. In addition all exercises are part of the curriculum.