

Pensum STK4520, Autumn 08

The course builds on introductory courses in life and property insurance and financial risk. It is assumed that the students are familiar with basic theory and methods from these areas, notably the main contents of STK2500, STK2510 and STK4510. Specific pensum for STK4520 is the following:

1 Monte Carlo and errors

Ch 2, Section 2

Ch7, Section 2.

2 Financial risk

Ch 5, Sections 2,3,4,5 and 6

Ch 6, Section 6.7

Ch 13, Sections 2,3,4 and 5

Ch 14, Section 6

Ch 15, Section 4

3 Property Insurance

Ch 7, Section 4 and 5

Ch 9, Sections 4 and 5

Life insurance

Ch 15, Sections 2, 3 and 6