Course curriculum

The exam on June 2 or 3 will partly be a home exam on a topic related to the oblig of the student, partly a few questions on central topics covered by the course. The pensum for the latter is the following list of which insight into main ideas are required. Questions on mathematical details will *not* be posed.

Five brief notes:

- Modelling delay
- Introducing copulas
- The Vasicek bond price model
- The chain ladder method
- Interest derivatives

Three chapters:

- Historical estimation and errors (Sections 1,2,4,5,6)
- Stochastic asset models (Sections 1,3,4,5)
- Integrating risk of different origin (Sections 1,2,3,4,5,6)