

Module title		Abbreviation
Insurance Mathematics 2		10-M=VVSMin-152-m01
Module coordinator		Module offered by
Dean of Studies Mathematik (Mathematics)		Institute of Mathematics
ECTS	Method of grading	Only after succ. compl. of module(s)
10	numerical grade	--
Duration	Module level	Other prerequisites
1 semester	graduate	--
Contents		
<p>This module discusses modern valuation approaches and multiple decrement models regarding one life or two lives: modern valuation in life insurance mathematics, axiomatic derivation of the product measure approach, Markov chain models, Kolmogorov's differential equations, Thiele's differential equations, numerical applications, joint life policies.</p>		
Intended learning outcomes		
<p>The student is acquainted with advanced methods in insurance mathematics. He gains the ability to work on contemporary research questions in insurance mathematics and can apply his/her skills to complex problems.</p>		
Courses (type, number of weekly contact hours, language – if other than German)		
<p>V (4) + Ü (2) Module taught in: English</p>		
Method of assessment (type, scope, language – if other than German, examination offered – if not every semester, information on whether module is creditable for bonus)		
<p>a) written examination (approx. 90 to 120 minutes, usually chosen) or b) oral examination of one candidate each (approx. 20 minutes) or c) oral examination in groups (groups of 2, 15 minutes per candidate) Assessment offered: In the semester in which the course is offered and in the subsequent semester Language of assessment: English creditable for bonus</p>		
Allocation of places		
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Additional information		
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Workload		
300 h		
Teaching cycle		
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Referred to in LPO I (examination regulations for teaching-degree programmes)		
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Module appears in		
<p>Master's degree (1 major) Mathematics International (2015) Master's degree (1 major) Mathematics International (2021) Master's degree (1 major) Mathematics International (2022)</p>		
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