There are no translations available.

V okviru <u>biostatističnega centra</u> bo **v ponedeljek**, **23.03.2009 ob 13h na IBMI**. Predaval bo **dr** . **Pietro Millossovich**

z Univerze v Trstu, naslov predavanja pa je

Fair Valuation of Life Insurance Liabilities

The seminar will discuss some issues related to the analysis of life insurance contracts. These contracts depend on demographic factors, financial factors, or both. After reviewing the classical approaches to the valuation of securities in efficient markets and the underlying economic assumptions, the seminar will focus on how these ideas can be exploited for the pricing of life insurance claims. Some attention will be devoted to the joint modelling of financial and demographic uncertainty.