

Curso intensivo

Asset and Liability Management

Lisboa, 4, 5, 8 e 9 de Novembro de 2010,
das 09.00h às 15.00h



Formação ministrada em língua inglesa



Objectivos

The course provides a broad knowledge of asset and liability management an insurance company; special focus on management of fixed interest assets; issues in relation to modelling, measuring and simulating risk; and a diversion into Solvency II.

Benefícios

At its most general, insurance activity consists of investing premiums received in assets with the purpose of funding future liabilities. This course will give an insight into asset and liability management from a practical as well as a methodological angle.

Programa

| Data | 09:00 - 12:00 | 13:00 - 15:00 |
|--|---|---------------------|
| 4 de Novembro | Background Asset and liability valuation | Classroom exercises |
| 5 de Novembro | Interest rate risk management Models of the interest rate term structure | Classroom exercises |
| A homework assignment will be given over the weekend | | |
| 8 de Novembro | Risk modeling and measurement Dynamic financial analysis (DFA) | Classroom exercises |
| 9 de Novembro | Solvency II | Classroom exercises |

Destinatários

Persons working with quantitative questions in insurance, be it as actuary, statistician, economist or accountant

Formador

Walther Neuhaus, qualified as an actuary at the University of Oslo in 1982 and obtained his Ph.D. in Actuarial Science in 1988. His main areas of actuarial interest are loss reserving and credibility theory. Today he works as a consultant for non-life insurers. He teaches at ISEG and is an associate researcher at Cemapre.

Preço

| Associados APS / IAPs | Não Associados |
|-----------------------|----------------|
| 900.00 Euros | 1.350,00 Euros |

Desconto global de 10% em mais do que uma inscrição da mesma empresa

Condições de Formação

Equipamento: Students should have a portable computer. All exercises can be done with MS Excel.

Documentação: Lecture notes will be sent to students not later than 25 October 2010



Curso organizado em parceria com o Instituto dos Actuários Portugueses

Organização do curso

Horário: 09.00h às 12.00 - 13.00h às 15.00h
Duração: 20 horas
Local de realização: APS - R. Rodrigo da Fonseca, 41, 1250-190 Lisboa
Informações: Tel.: 213 848 100 Fax: 213 848 198
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