Academic theses 2015 – Master of Science in Actuarial Science

Mémoires académiques 2015 – Master ès Science en Sciences Actuarielles

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
AMOS	Laura	Etude Actuarielle des Modifications Proposées pour le 2ème pilier en Suisse	Maeder Ph.
CHAN	Yu-Shiuan	Markov Chain Approximation for Optimal Dividend and Reinsurance Problems in Risk Theory	Albrecher A.-J.
COSTA	Quentin	Modèles de mortalité en Europe : Comparaisons par indices	Arnold S.
GUO	Zhen	Properties and Actuarial Applications of Skew Normal Distribution	Hashorva E.
HERRERA REYES	Mariana De Jesus	Capital Allocation Principles	Albrecher A.-J.
LUO	Yangjingwen	Study of Profit Testing	Dufresne F.
MICHAUD	Virginie	Défis dans les caisses de pensions suisses : comparaison empirique et discussion	Wagner J.
NOTOE	Ingrid	Inference methods for hidden Markov models with applications	Albrecher A.-J.
PELUCCA	Nadir	Insurance-linked securities	Dufresne F.
RUDNYTSKYI	Iegor	Impact of catastrophe events and financial shocks on the stock prices of insurance companies - an event study analysis	Wagner J.
SALANI	Nicola	Multiple Life Temporary Annuity Valuation: on with Copula Model and the Common Shock Model	Dufresne F.
SEREX	Quentin	Mémoire académique sur les méthodes de calcul de la réserve de fluctuation de valeur	Arnold S.
TSENG	Yu-Ju	Risk measures and Solvency using Multivariate Skew Normal Distribution	Hashorva E.
VEGA PAEZ	Maria Elisa	A Two-Component Copula With Links to Insurance and the Effect of Dependency on Tail Measures	Hashorva E.
YANG	Jiale	Behavioral Factors Influencing Cancer Incidence – An International Comparison	Maeder Ph.
ZADLAK	Paulina	Application of chain ladder method	Hashorva E.
ZUEST	Jonathan	Caisse de pension, réassurance et analyse du risque	Dufresne F.