UNIL | Université de Lausanne
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Academic theses 2017 – Master of Science in Actuarial Science

Mémoires académiques 2017 – Master ès Science en Sciences Actuarielles

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
AFROUGHI	Azin	Risk measures for skew-elliptical distributions (application in insurance and banking)	Hashorva E.
AESCHBACHER	Jérôme	Principle Based Approach to Life Insurance and Anuity Reserving	Dufresne F.
BEHZAD	Ramin	Non-Standard Forms of Reinsurance	Albrecher H.
BELAICH	Adil	Discount Rate in Financial Reporting	Dufresne F.
CHERISTANIDIS	Marios	Comparaison of Capital requirements for Life insurance in the SST and Solvency II frameworks	Maeder Ph.
HUANG	Hsin-Ya	Application of Chain Ladder Method	Enkelejd H.
MORENO TORRES	Julian	Evolution of Mortality Patterns and Future Trends	Arnold S.
QUEIROZ LOURENÇONI	Camila	An Alternative Method for Monthly Projection. An Event Study Analysis	Maeder Ph.
RINDLISBACHER	Andrea	Simulation of a Pension fund	Dufresne F.
TOMMASI	Gianfranco	Extreme Co-movements Between Insurance Variables : Mixture-Type Copulas as innovative tools for modelling tail dependency.	Hashorva E.