Academic theses 2014 – Master of Science in Actuarial Science

Mémoires académiques 2014 – Master ès Science en Sciences Actuarielles

Name/Nom	First name/Prénom	Title/Titre	Teacher/Enseignant·e
CAO	Mengjiao	Mixtures of skew normal-distribution: properties and applications	Hashorva E.
DEMIROVIC	Alma	Application de modèles de longévité à la population suisse	Arnold S.
GRAF	Guillaume	A risk process in a random environment	Albrecher A.-J.
JENSEN	Marianne Klitt	Mortality compression Switzerland 1950-2011	Arnold S.
JOERG	Loïc	Les comptes notionnels, une piste de réforme crédible pour l'AVS	Arnold S.
KATTLER	Herbert	Bayesian Approach for Life Tables	Hashorva E.
KOCHANKOVSKI	Bojan	Merton's problem in Life Insurance	Albrecher A.-J.
MENSAH	Eugene	Links between Risk Theory and Harvesting	Albrecher A.-J.
MIRZA	Charbel	Skew Normal Distribution and Numerical Application in Actuarial Science	Hashorva E.
MIRZA	Jose-Gustavo	From Ruin Probability to Solvency	Hashorva E.
MOORE	Katherine	Analysis of the Sweeting Extention to the Cairns-Blake-Dowd Model	Arnold S.
RIAZ	Waqas	Baseline Assumptions for Life Insurance (Case of Met Life)	Hashorva E.
SHARONOVA	Iuliia	Risk free interest rate	Albrecher A.-J.
TAMO	Antonio Edem	Risk Measures and Solvency using Skew Multivariate Normal Distribution	Hashorva E.
TAUXE	Frédéric	Optimal reinsurance for a Swiss pension fund	Maeder Ph.
TSIANG	Julien	Valuation of Life Insurance Products under Stochastic Interest Rates	Albrecher A.-J.
UWACU MANILIHO	Delphine	The impact of behavioral factors on life expectancy and on society: The case of United States, France and Switzerland	Maeder Ph.
VEUTHEY	Annabelle	L'effet de compensation selon différentes causes de mortalité	Arnold S.