

课程详述

COURSE SPECIFICATION

以下课程信息可能根据实际授课需要或在课程检讨之后产生变动。如对课程有任何疑问，请联系授课教师。

The course information as follows may be subject to change, either during the session because of unforeseen circumstances, or following review of the course at the end of the session. Queries about the course should be directed to the course instructor.

1.	课程名称 Course Title	保险精算模型及应用 Actuarial modelling with applications in insurance
2.	授课院系 Originating Department	金融系 Department of Finance
3.	课程编号 Course Code	FIN312
4.	课程学分 Credit Value	3
5.	课程类别 Course Type	专业选修课 Major Elective Courses
6.	授课学期 Semester	春季 Spring
7.	授课语言 Teaching Language	英语 English
8.	授课教师、所属学系、联系方式（如属团队授课，请列明其他授课教师） Instructor(s), Affiliation & Contact (For team teaching, please list all instructors)	杨博文，金融系 YANG Bowen, Department of Finance 邮箱/Email: yangbw@sustech.edu.cn 电话/Tel: 88018631 办公室/office: 慧园 3 栋 310, Hui Yuan Blk 3 #310
9.	实验员/助教、所属学系、联系方式 Tutor/TA(s), Contact	待公布 To be announced
10.	选课人数限额(可不填) Maximum Enrolment (Optional)	

11. 授课方式 Delivery Method	讲授 Lectures	习题/辅导/讨论 Tutorials	实验/实习 Lab/Practical	其它(请具体注明) Other (Please specify)	总学时 Total
学时数 Credit Hours	42			复习、考试 (2周) 6小时 Revision & Exam (2 weeks) 6-hours	48
12. 先修课程、其它学习要求 Pre-requisites or Other Academic Requirements	概率论与数理统计 Probability and Statistics MA212 计量经济学 Econometrics FIN303				
13. 后续课程、其它学习规划 Courses for which this course is a pre-requisite	相关课程 Related courses: 寿险精算 Life Actuarial Science MA322 非寿险精算学 Non-life Actuarial Models MA228				
14. 其它要求修读本课程的学系 Cross-listing Dept.	无 N/A				

教学大纲及教学日历 SYLLABUS

15. 教学目标 Course Objectives

本课程旨在向学生讲述生存模型的基本概念，不同模型的假设，性质与实际应用中的考量，让学生掌握保险精算的基础知识和技能，课程中保险领域的应用将有助于加深和拓宽学生的学习。

This course aims to introduce the basics of survival/mortality models, the assumptions and properties of such models, and what to consider when deciding between models. It would equip students with the basic knowledge and techniques in the actuarial field. Applications in insurance will be given to enhance and broaden student learning.

16. 预达学习成果 Learning Outcomes

学习完本课程后，学生需要能够

- (1) 掌握不同的寿险模型，并运用模型估算生存率曲线
- (2) 了解模型的理想特征，判断估算模型的优良
- (3) 了解如何对未来的生存率做出预测
- (4) 一些可运用于非寿险的模型

Upon completing the course, students will be able to

- (1) Understand various survival models and use them to estimate survival curves
- (2) Evaluate the goodness of fit and other properties of a model
- (3) Know how to make mortality projection
- (4) Understand a few models applicable to non-life insurance

17. 课程内容及教学日历 (如授课语言以英文为主, 则课程内容介绍可以用英文; 如团队教学或模块教学, 教学日历须注明主讲人)

Course Contents (in Parts/Chapters/Sections/Weeks. Please notify name of instructor for course section(s), if this is a team teaching or module course.)