Course and Examination Fact Sheet: Spring Semester 2020

10,278: Topics in Insurance Economics

ECTS credits: 4

Overview examination/s
(binding regulations see below)
Decentral - Presentation (individual) (100%)

Attached courses
Timetable -- Language -- Lecturer
10,278.1.00 Topics in Insurance Economics -- Englisch -- Schmeiser Hato

Course information

Course prerequisites
General know-how in Finance

Learning objectives
This course enables students to work with complex matters concerning insurance pricing, risk management and capital structure. Students will discuss quantitative, theoretical concepts in-depth and apply them to practical use cases. Coaching sessions will accompany the successful learning path of all students.

Course content
The following topics will be covered:

1) Introduction to Insurance and Risk Management / Research Overview
2) Insurance Pricing, Contingent Claims Approach and Fair Capital Structure
3) Pricing and Risk Management in the Life Insurance Sector
4) Capital Allocation and Performance Measurement in the Insurance Industry
5) Annuities and Money’s Worth

Course structure
The seminar is organized in a bi-weekly structure at the HSG (I.VW, Tannenstrasse 19)
Structure: Introduction to Insurance and Risk Management / Research Overview
Part I: Insurance Pricing, Contingent Claims Approach and Fair Capital Structure
Part II: Pricing and Risk Management in the Life Insurance Sector
Part III: Capital Allocation and Performance Measurement in the Insurance Industry
Part IV: Annuities and Money’s Worth
Course literature


Additional course information

Examination information

Examination sub part/s

1. Examination sub part (1/1)

Examination time and form
Decentral - Presentation (individual) (100%)

Remark

Examination-aid rule
Practical examination
No examination-aid rule is necessary for such examination types. The rules and regulations of the University of St. Gallen apply in a subsidiary fashion.

Supplementary aids

Examination languages
Question language: English
Answer language: English

Examination content
Research papers which are discussed in class.

Examination relevant literature
Research papers which are discussed in class.
Please note

Please note that this fact sheet alone is binding and has priority over any other information such as StudyNet (Canvas), personal databases or faculty members’ websites and information provided in their lectures, etc.

Any possible references and links within the fact sheet to information provided by third parties are merely supplementary and informative in nature and are outside the University of St.Gallen’s scope of responsibility and guarantee.

Documents and materials that have been submitted no later than the end of term time (CW21) are relevant to central examinations.

Binding nature of the fact sheet:

- Information about courses and examination time (central/decentral) and examination type starting from the beginning of the bidding on 23 January 2020
- Information about examinations (examination aid regulations, examination content, examination-relevant literature) for decentral examinations after the 4th semester week on 16 March 2020
- Information about examinations (examination aid regulations, examination content, examination-relevant literature) for central examinations as from the starting date for examination registration on 6 April 2020

Please consult the fact sheet again after these deadlines have expired.