Course and Examination Fact Sheet: Spring Semester 2021

10,278: Topics in Insurance Economics

ECTS credits: 4

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

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

In the case of the President’s Board having to implement new directives due to the SARS-CoV-2 pandemic in SpS2021, the course information listed above will be changed as follows:

- The course is conducted online via the platform Zoom.

The examination information listed below would be changed as follows:

- There are no changes necessary to the examination information.

Examination information

Examination sub part/s

1. Examination sub part (1/1)

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

Remark
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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
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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 only this fact sheet and the examination schedule published at the time of bidding are binding and takes precedence over other information, such as information on StudyNet (Canvas), on lecturers’ websites and information in lectures etc.

Any references and links to third-party content within the fact sheet are only of a supplementary, informative nature and lie outside the area of responsibility of the University of St.Gallen.

Documents and materials are only relevant for central examinations if they are available by the end of the lecture period (CW21) at the latest. In the case of centrally organised mid-term examinations, the documents and materials up to CW 12 are relevant for testing.

Binding nature of the fact sheets:

- Course information as well as examination date (organised centrally/decentrally) and form of examination: from bidding start in CW 04 (Thursday, 28 January 2021);
- Examination information (regulations on aids, examination contents, examination literature) for decentralised examinations: in CW 12 (Monday, 22 March 2021);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised mid-term examinations: in CW 12 (Monday, 22 March 2021);
- Examination information (regulations on aids, examination contents, examination literature) for centrally organised examinations: two weeks before the end of the registration period in CW 14 (Thursday, 8 April 2021).