

# OPTION AU CHOIX

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Composante  
École  
d'économie  
de la  
Sorbonne  
(EES)



Période de  
l'année  
Printemps

## Liste des enseignements

À choix11Matière2.018.0The course will not be taught during the academic year 2021/2022.Cours

Magistral18.0Matière2.018.0Summary: The objective of this course is to explore different case studies where data science can be used in the insurance sector. After a refresher of the fundamentals of insurance – including the economic theory of insurance, the insurance environment, and the insurance products; the course will focus on two core insurance functions: pricing and risk management. The course will provide an overview of key theoretical concepts in both domains and will explore business challenges and how data science can be used. The last part of the course will focus on innovation and the impact of data and digitalization on the insurance value chain.Course prerequisites: Knowledges in Probability, Statistics, Econometry.Plan: Insurance fundamentals Traditional pricing in Insurance Risk and investments: how Solvency II changed the ALM environment Insurtech and innovation in insurance Professors: Ludovic Bonneau (Allianz France), Aude-Sixtine Rousseau (Allianz France)Student assessment: Students will be invited to perform data analysis / develop models applied to the insurance sector as a conclusion to this lecture, present their case and objectives, and suggest choices to insurers.