1. Record Nr. UNINA9910338257703321

Titolo Actuarial Aspects of Long Term Care / / edited by Etienne Dupourqué,

Frédéric Planchet, Néfissa Sator

Pubbl/distr/stampa Cham:,: Springer International Publishing:,: Imprint: Springer,,

2019

ISBN 3-030-05660-0

Edizione [1st ed. 2019.]

Descrizione fisica 1 online resource (340 pages)

Collana Springer Actuarial, , 2523-3262

Disciplina 362.16

368.382

Soggetti Actuarial science

Probabilities

Actuarial Sciences

Probability Theory and Stochastic Processes

Lingua di pubblicazione Inglese

Formato Materiale a stampa

Livello bibliografico Monografia

Nota di contenuto Preface: Jean-Paul Félix.-Part I. Dependancy: Definitions and Facts.-

Introduction: Bob Yee.-Interaction of morbidity and mortality in Long Term Care: Eric Stallard.-Long Term Care in the United States: Etienne Dupourque.-Long Term Care in France: François Lusson.-Part II. Liabilities measurement.-Introduction: Bob Yee -- Mesasuring Long-Term Insurance Contracts Biometric Risks: Quentin Guibert, Frédéric Planchet.-Pricing and Reserving:Ermanno Pitacco, Michel Denuit, Nathalie Lucas.-Part III. Determination of the Solvency Capital.-Introduction: Bob Yee.-Construction of an economic balancesheet and SCR calculation in Solvency 2:Anani Olympio,Camille Gutknecht.-Solvency capital for Long Term Care Insurance in the United States: Jim Berger.-Impact of Reinsurance: Qualitative Aspects: Guillaume Biessy , lan Cohen.-Impact of Reinsurance: Quantitave Aspects: Frédéric Planchet.-Part IV. Prospective vision of the risk-Introduction: Bob Yee.-Solvency II Own Risk and Solvency Assessment for Long Term Care

Care Insurance Risks: Nefissa Sator -- On Long Term Care: Marie Sophie Houis-Valletoux -- Predictive Analytics in Long term Care:

insurance: Marc & Géraldine Juillard -- ERM Approach for Long Term

Howard Zail .-References.-Index.

Sommario/riassunto

This edited volume proposes a review of the Long-Term Care insurance; this issue is addressed both from a global point of view, (through a presentation of the risk of dependence associated with the aging of the population) and an actuarial point of view, (with the presentation of existing insurance products and actuarial techniques for pricing and reserving). It proposes a cross-view of American and European experiences for this risk. It is the first book to be dedicated solely to long-term care insurance and aims to provide a valuable reference for all actuaries facing this issue. It is intended for both professionals and academics.