

NONLINEAR RESERVING IN LIFE INSURANCE - AN OVERVIEW

BOUALEM DJEHICHE

ABSTRACT. I will review some recent results on claims reserving for life insurance policies with reserve-dependent payments driven by multi-state jump processes. As application I will discuss reserving under contract modification with and without maintaining actuarial equivalence. If time permits, I will also discuss aggregation of prospective reserves for large and homogeneous insurance portfolios through mean-field approximations.

DEPARTMENT OF MATHEMATICS, KTH, SWEDEN
Email address: boualem@math.kth.se .

Date: March 22, 2022.