

El Departamento de Estadística del ITAM

anuncia la siguiente sesión de

EL SEMINARIO ALEATORIO

que con el título

Probabilistic Proofs in Actuarial Science

Impartirá

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ABSTRACT

In this talk we present some novel probabilistic proofs of results from actuarial science. First, we pick a basic result from the theory of interest and give a constructive and heuristically simple probabilistic proof. Second, we discuss how the flexibility provided by the fractional age assumption allows one to look at the monthly payable insurance as a special case of that payable at the moment of death. Third, we discuss the traditional proofs of the various versions of the Hattendorff Theorem and contrast it with a probabilistic proof.

This talk should be of interest to not only actuaries and those interested in actuarial applications but also to those interested in probabilistic proofs - familiarity with Actuarial Science will not be presumed.

Fecha: Viernes 28 de Noviembre

Hora: 12:30

Salón: Sala de Videos II - 2º. Piso Biblioteca

Lista de seminarios próximos. Visite:

www.stat.itam.mx/Seminarios/Proximos.html

El Seminario Aleatorio está destinado tanto a profesores como a estudiantes, por lo que el Departamento de Estadística agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.