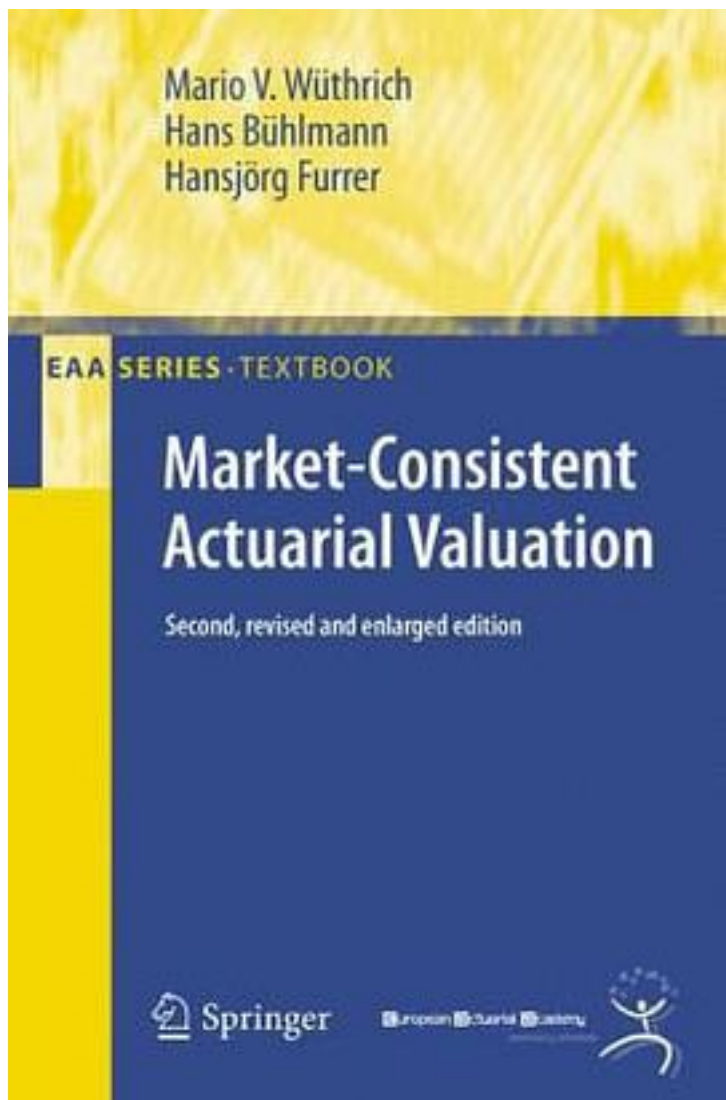


Market-Consistent Actuarial Valuation



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It is a challenging task to read the balance sheet of an insurance company. This derives from the fact that different positions are often measured by different yardsticks. Assets, for example, are mostly valued at market prices whereas liabilities are often measured by established actuarial methods. Market-Consistent Actuarial Valuation presents powerful methods to measure liabilities and assets in the same way. The mathematical framework that leads to market-consistent values for insurance liabilities is explained in detail by the authors. Topics covered are Stochastic discounting, Valuation portfolio in life and non-life insurance, Asset and liability management, Financial risks, Insurance technical risks, and Solvency.

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