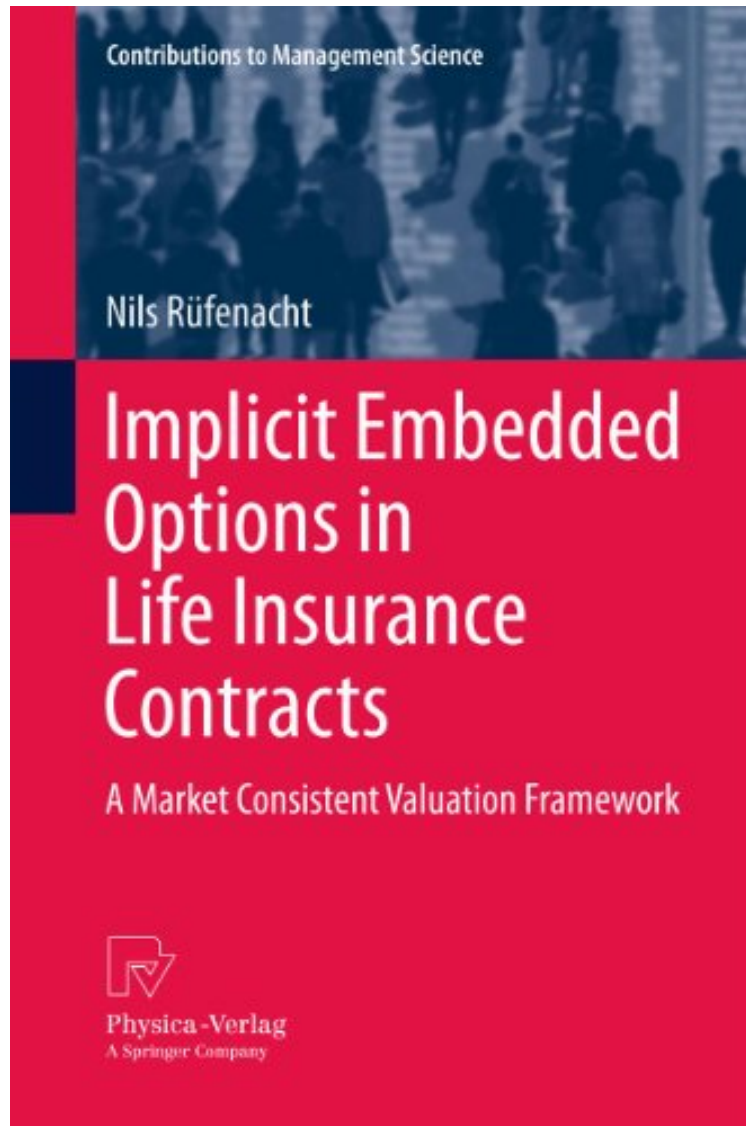


[Free and download] Implicit Embedded Options in Life Insurance Contracts: A Market Consistent Valuation Framework (Contributions to Management Science)

# Implicit Embedded Options in Life Insurance Contracts: A Market Consistent Valuation Framework (Contributions to Management Science)

*Nils Ruuml;fenacht*

*audiobook / \*ebooks / Download PDF / ePub / DOC*



DOWNLOAD



+

READ ONLINE

#3256688 in eBooks 2012-04-03 2012-04-03 File Name: B00A9YGDRQ | File size: 69.Mb

**Nils Ruuml;fenacht : Implicit Embedded Options in Life Insurance Contracts: A Market Consistent Valuation Framework (Contributions to Management Science)** before purchasing it in order to gage whether or not it would be worth my time, and all praised Implicit Embedded Options in Life Insurance Contracts: A Market Consistent

## Valuation Framework (Contributions to Management Science):

This book presents a market-consistent valuation framework for implicit embedded options in life insurance contracts. This framework is used to perform an empirical analysis based on more than 110,000 actual and in-force life insurance policies and with a focus on the modeling of interest rates. Its results are the answer to the central question posed in the objectives: What value do the embedded options and guarantees considered have? This question is answered both absolutely and relative to the current policy reserves, from the perspective of the insurer, the policyholder and the shareholder respectively

From the Back Cover This book presents a market-consistent valuation framework for implicit embedded options in life insurance contracts. This framework is used to perform an empirical analysis based on more than 110,000 actual and in-force life insurance policies and with a focus on the modeling of interest rates. Its results are the answer to the central question posed in the objectives: What value do the embedded options and guarantees considered have? This question is answered both absolutely and relative to the current policy reserves, from the perspective of the insurer, the policyholder and the shareholder respectively

About the Author This book presents a market-consistent valuation framework for implicit embedded options in life insurance contracts. This framework is used to perform an empirical analysis based on more than 110,000 actual and in-force life insurance policies and with a focus on the modeling of interest rates. Its results are the answer to the central question posed in the objectives: What value do the embedded options and guarantees considered have? This question is answered both absolutely and relative to the current policy reserves, from the perspective of the insurer, the policyholder and the shareholder respectively