

# sabaziso kursi "zogadi (arasi cocxl is) dazRvevis aqtuarul i aRricxva"

(sabaziso kursi)

programa

## modul i I. damxmare Tavebi.

1. Sesaval i *Excel-Si* \_ 3sT

2. cnobebi riskisa da al baTobis Teoriidan \_ 12-15sT

1.1 riskis cneba; riskis raodenobrivi daxasiaTeBa: xdomil obaTa sixSire, fardobiTi sixSire, al baToba, pirobiTi al baToba

1.2 diskretul i SemTxveviTi sidideebi: maTi ganawil eba, al baTobaTa da momentTa generaciis funqciebi da ricxviTi maxasiaTebl ebi

1.3 riskis Teoriis ZiriTadi diskretul i ganawil ebebi:

a) bernul is SemTxveviTi sidide da ganawil eba; \_ generacia *Excel-Si*

b) binomuri SemTxveviTi sidide da ganawil eba; \_ generacia *Excel-Si*

g) uaryofiTi binomuri da geometriul i SemTxveviTi sidide da ganawil eba; \_ generacia *Excel-Si*

d) puasonis ganawil eba; \_ generacia *Excel-Si*

e) l ogariTmul i ganawil eba

v) Sedgenil i da Sereul i puasonis ganawil ebebi;

1.4 uwyveti SemTxveviTi sidideebi: maTi ganawil eba, ganawil ebi simkvrive momentebis generaciis funqcia da ricxviTi maxasiaTebl ebi

1.5 riskis Teoriis zogierTi uwyveti ganawil eba:

a) normal uri SemTxveviTi sidide da misi ganawil eba \_ generacia *Excel-Si*

b) gama da beta ganawil ebebi \_ generacia *Excel-Si*

g) l ognormal uri SemTxveviTi sidide da ganawil eba \_ generacia *Excel-Si*

d) paretosa da veibul is ganawil ebebi \_ generacia *Excel-Si*

## **2. cnobebi maTematikuri statistikidan – 7-9sT**

2.1 statistikuri SerCeva, ZiriTadi SerCeviTi maxasiaTebi ebi da maTi al baTuri Tvisebebi

2.2 SerCeviTi ricxviTi maxasiaTebi ebis gamoTvl a da histogramebis ageba  
*Excel-Si*

2.3 statistikis ZiriTadi Teorema; ganawil ebis parametrebis wertil ovani Sefasebebis agebis momenta da dasaj erobis maqsimumis meTodebi

2.4 ndobis interval ebis ageba da statistikur hipoTezaTa Semowmeba ganawil ebis ucnobi parametrebisaTvis. statistikuri cxril ebi.

2.5 *Excel-is* sxva statistikuri gamoyenebebi

## **3. arasicocxl is dazRvevis zogierTi saxeobis mimoxil va – 3sT**

4.1 qonebis dazRveva

4.2 avto dazRveva

4.3 neto da bruto premiebi arasicocxl is dazRvevaSi (dazRvevis 4.1\_4.2 saxeobaTa magal iTze).

4.4 sxvadasxva tipis rezervebi arasicocxl is dazRvevaSi (dazRvevis 4.1\_4.2 saxeobaTa magal iTze).

## **modul i II. aqtuarul i aRricxva arasicocxl is dazRvevaSi**

### **1. zaral ebis raodenobis daxasiaTeba – 5sT**

1.1 pusonis model i

1.2 uaryofiTi binomuri model i

1.3 Sereul i puasonis model i

### **2. zaral ebis sidideTa daxasiaTeba \_ 5sT**

2.1 model ebi cal keul i zaral ebisaTvis

2.2 model ebi procentul i zaral ebisaTvis

### **3. kompaniis j amuri zaral is daxasiaTeba – 5sT**

3.1 riskis individual uri model i

3.2 riskis kol eqtiuri model i

3.3 Sedgenil ganawil ebaTa zusti da miaxl oebiTi gamoTvl a

### **4. neto da bruto premiebis gamoTvl is principebi \_ 5sT**

4.1 samarTI ianobis (saSual os) principi

4.2 dispersiisa da standartul i gadaxris principebi

4.3 eqsponencial uri principi da riskisadmi ganwyoba

4.4 sargebl ianobis principi

### **5. gadazRveva \_ 10sT**

4.1 proporciul i gadazRvevis formebi

4.2 araproporciul i gadazRvevis formebi

4.3 gadazRvevis premiebi

### **6. rezervebi arasicocxl is dazRvevaSi (IBNR) \_ 6sT**

### **7. bonus-mal us sistemebi \_ 4sT**