Key words: Health insurance, extreme events, pricing

Purpose of your paper: To apply extreme events analysis to estimate a pricing for high cost illness in health insurance coverage.

Synopsis:

Using tools of extreme event statistics, it is proposed to analyze the frequency and severity of catastrophic and orphan diseases in a portfolio of policyholders. In addition, it is proposed to apply a methodology to pricing a coverage for this type of high-cost events in health insurance. Using information from the Colombian health security system, the results of the application of this methodology will be presented.

Note: If you are not presenting a paper for this Colloquium, please include as much detail as possible in your Synopsis (maximum three pages) to enable delegates to prepare for your session.