

FALL 2015 - ACMA 850 G100

ACTUARIAL SCIENCE: SELECTED TOPICS (4)

Class Number: 7833 Delivery Method: In Person

COURSE TIMES + LOCATION:

Mo, We 2:30 PM – 4:20 PM

AQ 4115, Burnaby

INSTRUCTOR:

Barbara Sanders

bsanders@sfu.ca

778-782-9074

Office: SC-K10554

Description

COURSE DETAILS:

COURSE TITLE: STOCHASTIC MODELS OF RETIREMENT INCOME

PRE-REQUISITES:

ACMA 475 or permission of the instructor.

COURSE OUTLINE:

This course examines both asset and liability-side models applicable to the design, operation, and management of DC, DB and hybrid pension plans. Topics may include: economic scenario generators, pension plan population models, modeling accumulation and decumulation in individual and collective plans, risk management, inter-generational equity.

Grading

Assignments, presentations, project	50%
Exam	50%

NOTES:

Grading is subject to change.

GRADUATE STUDIES NOTES:

Important dates and deadlines for graduate students are found here: http://www.sfu.ca/dean-gradstudies/current/important_dates/guidelines.html. The deadline to drop a course with a 100% refund is the end of week 2. The deadline to drop with no notation on your transcript is the end of week 3.

REGISTRAR NOTES:

SFU's Academic Integrity web site <http://students.sfu.ca/academicintegrity.html> is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain

English.

Each student is responsible for his or her conduct as it affects the University community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the University. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the University. <http://www.sfu.ca/policies/gazette/student/s10-01.html>

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