

SPRING 2018 - ACMA 850 G200

ACTUARIAL SCIENCE: SELECTED TOPICS (4)

Modelling of Actuarial Risks

Class Number: 12958 Delivery Method: In Person

Overview

COURSE TIMES + LOCATION:Th 2:30 PM – 4:20 PM
AQ 5017, Burnaby**EXAM TIME + LOCATION:**Tu 2:30 PM – 4:20 PM
SSCP 9318, Burnaby**INSTRUCTOR:**Tsai, Chi-Liang
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1 778 782-7044
Office: SC-K10563

Description

COURSE DETAILS:**Course Title: Modelling of Actuarial Risks****Prerequisite:**

ACMA 320

Course Outline:

- Asset share and solvency test
- Risk measures and ordering
- Modelling of mortality rates
- Hedging of mortality and longevity risks
- Pricing of mortality-linked securities

Grading

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| Assignments | 15 |
| Final Exam | 35 |
| Projects | 35 |
| Reading and Presentation | 15 |

NOTES:***Above grading is subject to change.***

Materials

REQUIRED READING:

RECOMMENDED READING:

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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MODIFIED BY:

Department, Statistics Actuarial (stat) on 2017-11-22 08:33 AM

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