

SPRING 2018 - ACMA 850 G300

# ACTUARIAL SCIENCE: SELECTED TOPICS (4)

Stochastic Models of Retirement Income

Class Number: 13262 Delivery Method: In Person

## Overview

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**COURSE TIMES + LOCATION:**Mo 10:30 AM – 12:20 PM  
AQ 5028, Burnaby**EXAM TIME + LOCATION:****INSTRUCTOR:**Sanders, Barbara  
[bsanders@sfu.ca](mailto:bsanders@sfu.ca)  
778.782.9074  
Office: sC-k10554

## Description

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**COURSE DETAILS:**

COURSE TITLE: STOCHASTIC MODELS OF RETIREMENT INCOME

**PRE-REQUISITIES:**

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

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Assignments, presentations, project	50
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Exam	50
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**NOTES:*****Above grading is subject to change.***

## Materials

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**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](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 2017-12-08 10:22 AM

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