

SPRING 2018 - ACMA 490 D300

SELECTED TOPICS IN ACTUARIAL SCIENCE (3)

Stochastic Models of Retirement Income

Class Number: 13260 Delivery Method: In Person

Overview

COURSE TIMES + LOCATION:Mo 10:30 AM – 12:20 PM
AQ 5028, Burnaby**EXAM TIME + LOCATION:****INSTRUCTOR:**Sanders, Barbara
bsanders@sfu.ca
778.782.9074
Office: SC-K10554**PREREQUISITES:**

Dependent on the topic covered.

Description

CALENDAR DESCRIPTION:

The topics included in this course will vary from term to term depending on faculty availability and student interest.

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
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Exam	50
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NOTES:***Above grading is subject to change.***

Materials

REQUIRED READING:**RECOMMENDED READING:****DEPARTMENT UNDERGRADUATE NOTES:**<http://outlines.sfu.ca/wicket/page?14>

Students with Disabilities:

Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Tutor Requests:

Students looking for a Tutor should visit <http://www.stat.sfu.ca/teaching/need-a-tutor-.html>. We accept no responsibility for the consequences of any actions taken related to tutors.

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 10:20 AM

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