

SPRING 2015 - ACMA 850 G100

ACTUARIAL SCIENCE: SELECTED TOPICS (4)*Class Number: 4811 Delivery Method: In Person***COURSE TIMES + LOCATION:**

Mo, We 2:30 PM – 4:20 PM

AQ 5015, Burnaby

INSTRUCTOR:

Cary Tsai

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Description

COURSE DETAILS:**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

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

NOTES:**All 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 <http://www.sfu.ca/outlines.html?2015/spring/acma/850/g100>

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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