

**ACMA 335-3E
RISK THEORY**

**Summer 2004
EVENING COURSE**

Instructor: Ken Collins

Prerequisite:

None

Corequisite:

STAT 280 or STAT 285 must precede or be taken concurrently

Required Text:

Loss Models: From Data to Decisions by Klugman, Panger and Wilmot; Publisher Wiley

Actuarial Mathematics (2nd ed) by Bowers, Gerber, et al.; Publishers: Society of Actuaries

Courseware:

- R. D. Luce and H. Raiffa, "Games and Decisions," John Wiley, New York, 1996, 12-38.
- J. Pratt, "Risk Aversion in the Small and in the Large," Econometrica, Jan. - April 1964, 32, 122-36.