

 **ACMA 490-3**  
**Selected Topics in Actuarial Science: Risk: Measures and Theory**

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**Spring 2006**  
**DAY COURSE**

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*Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 604-291-3112 or [csdo@sfu.ca](mailto:csdo@sfu.ca)*

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**Instructor: [Dr. C. Tsai](#) (SC K10548)**

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**Prerequisites:**

ACMA 335 and STAT 450.

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**Textbook:**

*Selected Papers*

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**Outline:**

- Ordering of Risks
  - Premium Principles
  - Proportional Hazards Transforms
  - Comonotonicity
  - Renewal Equations
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