01 - 0 00

Actuarial Mortality & Morbidity Risks

Class Number: 7889 *Delivery Method: In Person*

COURSE TIMES + LOCATION:

Mo 2:30 PM – 4:20 PM
RCB 6122, Burnaby

We 2:30 PM – 3:20 PM
RCB 6122, Burnaby

INSTRUCTOR:

Hyuk-Sung Kwon
hka93@sfu.ca

PREREQUISITES:

Dependent on the topic covered.

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: Analysis of Actuarial Mortality & Morbidity Risks

Prerequisites: ACMA 320 and STAT 330

Course Outline:

This course is intended to discuss the nature of mortality and morbidity risks from the perspective of actuarial risk management and various models to quantify mortality and morbidity risks. Upon successful completion of the course, students are expected to construct an appropriate mortality/morbidity model and to perform actuarial risk analysis based on the model. In addition, students are expected to improve their communication skills with the results of actuarial analysis.

Assignments

Presentation

Two Miderms

Final Exam

NOTES:

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RECOMMENDED READING:

3ÕÒÒÉÖÁÌ ! ÎÁÌÙÓÉÓħ φÎÄ ÅÄÉÔÉÏÎ 4ÅÃÈÎÉÑÕÅÓ ÆÏÒ #ÅÎÓÏÒÅÄ ÁÎÄ 4ÒÕÎÃÁÔÅÄ $ÁÔÁ Authors: Klein, J.P. and Moeschberger, M.L. Publisher: Springer
eBook ISBN: 978-0-387-21645-4
Hardcover ISBN: 978-0-387-95399-1
Softcover ISBN: 978-1-4419-2985-3

'ÅÎÅÒÁÌÉÚÄ ÌÉÎÅÁÒ Í ÏÄÅÌÓ ÆÏÒ ÉÎÓÕÒÁÎÃÅ ÄÁÔÁħ υÓÔ ÅÄ Authors: Jong, P. and Heller, G.Z. Publisher: Cambridge University Press
ISBN: 9780521879149

!ÐÐÌÉÃÁÔÉÏÎÓ ÆÍÕÌÔÉζÓÔÁÔÅ ÒÉÓË ÆÁÃÔÏÒΣ Í ÏÒÔÁÌÉÔÙ Í ÏÄÅÌ ÉÎ ÌÉÆÅ ÉÎÓÕÒÁÎÃÅ)
)ÎÓÕÒÁÎÃÅ - ÁÔÈÅ Í ÁÔÉÃÓ ÁÎÄ %ÄÏÎ Í ÉÃÓħ ψχħ χύψζψτφ Authors: Kwon, H.S. and Jones, B.L. 2008
Available on-line through the SFU Library

4ÈÅ É Í ÐÁÃÔ ÏÆ ÔÈÅ ÄÅÔÅ Í ÉÎÁÎÔÓ ÏÆ Í ÏÒÔÁÌÉÔÙ ÏÎ ÌÉÆÅ ÉÎÓÕÒÁÎÃÅ ÁÎÄ ÎÕÉÓÅÓħ χόħ φϋυζφόό Authors: Kwon, H.S. and Jones, B.L. 2006
Available on-line through the SFU Libarary

DEPARTMENT UNDERGRADUATE NOTES:

Students with Disabilites:
Students requiring accommodations as a r f[illegible]6.