

ACMA 822

Risk Measures and Ordering

Fall 2011
Day Course

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

Instructor: [Dr. Cary Tsai](#)

Prerequisite:

ACMA 335.

Required Text:

Lecture Notes and selected papers.

References:

Actuarial Theory for Dependent Risks: Measures, Orders and Models, 2005, M. Denuit, J. Dhaene, M.J. Goovaerts and R. Kaas; publisher: John Wiley & Sons