

 **STATISTICS 890-4**
Selected Topics in Actuarial Science: Risk: Measures and Theory

Spring 2006
DAY COURSE

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 604-291-3112 or csdo@sfu.ca

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

Prerequisites:

ACMA 335 and STAT 450.

Textbook:

Selected Papers

Outline:

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

Assignments – 10%
Project – 20%
Midterm – 30%
Final Exam – 30%
Reading and Presentations – 10%

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Please consult the General Guidelines of the calendar for more details.

Revised October 2005