

ACTU 257
Actuarial Mathematics I
Winter 2015

- Instructor:** Dr. Patrice Gaillardetz, Office: LB 913-21 (SGW), Phone: 848-2424, Ext. 3249
Email: patrice.gaillardetz@concordia.ca
- Schedule:** Tuesdays & Thursdays, 14:45-16:00, Room H 520 (SGW).
- Office Hours:** TBA
- Goal:** This course introduces the student to the mathematical models for present values of claims contingent on some event, e.g. survival (Life) or sickness (Health). More specifically, the course focuses on the mathematics of life insurance and pensions. This course prepares for part of Society of Actuaries Exam MLC and Casualty Actuarial Society Exam 3L.
- Reference:** *Models for Quantifying Risk*, 6th Edition, by S. Camilli, I. Duncan, and R. L. London, Society of Actuaries, 2014.
- Calculators:** Calculators allowed in exams for this course are the calculators allowed by the Math Department or the battery- or solar-powered Texas Instrument calculators, models BA-II Plus*, BA-II Plus, TI-30X, TI-30Xa (the official CAS calculator) or TI-30X II*.
- Assignments:** There will be eight to ten assignments.
- Tests and Final:** First Test: Tuesday, February 10, 2015
Second Test: Tuesday, March 17, 2015
Third Test: Examination period in April
- Grading:** The final grade will be determined as follows:
Assignments: (5%)
Class Test 1: (25%)
Class Test 2: (25%)
Final Exam: (45%)
- NOTE:** **THERE WILL BE NO SUPPLEMENTAL FOR THIS COURSE AND NO 100% OPTION FOR THE FINAL EXAM.**