



UNIVERSITY OF
CALGARY

FACULTY OF
SCIENCE

Department of Mathematics and
Statistics

Actuarial Science 327

Life Contingencies I

(see Course Descriptions for the applicable academic year: <http://www.ucalgary.ca/pubs/calendar/>)

Syllabus:

Main reference Text: "Actuarial mathematics for life contingent risk (Second edition)",
by David C.M. Dickson, Mary R. Hardy and Howard R. Waters

Syllabus

Topics

Chapter 1: Introduction to life insurance

Chapter 2: Survival models

Chapter 3: Life tables and selection

Chapter 4: Insurance benefits

Chapters 5: Annuities

Time permitting, additional material from elsewhere in the text may be introduced at the instructor's discretion. Instructor may draw materials for assigned topics from an alternative text which uses the notation given in the main reference text.

It is intended that this course should cover an approximately one third of the syllabus for the Society of Actuaries Exam MLC – Models for Life Contingencies. This course syllabus should be updated as needed, with this objective in mind.