



ACTUARIAL SCIENCE 427 "LIFE CONTINGENCIES II"

Calendar Description: H(3-1T)

Benefit premiums, premium principles, fully continuous and fully discrete premiums.
Benefit reserves, various reserve factors, analysis of benefit reserves. Multiple life
functions, dependent and independent models, related annuities and insurances.

Prerequisite: Mathematics 323 and Actuarial Science 327.

Text: "Actuarial Mathematics," Bowers, Gerber, Hickman, Jones, Nesbitt, second edition,
Society of Actuaries, 1997.

Syllabus

Topics

Chapter 6 (6.1-6.4): Benefit Premiums

Chapter 7 (7.1-7.6): Benefit Reserves

Chapter 8 (8.1-8.4): Analysis of Benefit Reserves

Chapter 9 (9.1-9.8): Multiple Life Functions

* * * * *