

Pensum STK4500 Spring 2013

1. Life and state-dependent insurance:
Sections 1,2,3,4,5,6,7
2. Stochastic asset models:
Sections 3,4,5
3. Integrating risk from many sources
Sections 1,2
Section 3 (only up to *Inflation: A first look* on p.9)
Section 5 (not *Example 2* on p. 20)
Section 6 (not *Classical immunization* on pp 25-25)
4. All exercises discussed during the course.

May 2013
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