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**Syllabus of Risk theory Actu 464.**

* **Textbook:** Rob Kaas, Marc Goovaerts, Jan Dhaene and Michel Denuit, Modern Actuarial Risk Theory Using R.
* **Reference book:** S.A. Klugman , H.H. Panjer, and G.E. Willmot, Loss Models from Data to Decisions, 3rd Edition (2008), Wiley.
* **Chapters.**

1. Utility theory and insurance.
2. Individual risk model.
3. Collective risk model.
4. Ruin theory.

* **Exams.**
* Midterm 1 exam (total score 25). 10/04/2017.
* Midterm 2 exam (total score 25). 01/05/2017.
* Final exam (total score 40). Around the 17th week.
* Homework (total score 10). Around the 13th week.