
Office hours: Tuesdays, Thursdays, 3:00-5:00, 459 JMHH

Note: If you hit “Reply” on an e-mail from me to the class, you are replying to the whole class.

Lesson 1: Dickson chapter 5: Basic annuities
Jan 16
Lesson 2: Dickson chapter 5: Basic annuities
Jan 21
Lesson 3: Dickson chapter 5: Annuities payable m times per year
Jan 23
Lesson 4: Dickson chapter 5: Calculation of annuity functions
Jan 28
Lesson 5: Dickson chapter 6: Net future loss: means and variances
Jan 30
Lesson 6: Dickson chapter 6: Past exam questions
Feb 4
Lesson 7: Dickson chapter 6: Gross annual premiums
Feb 6
Lesson 8: Dickson chapter 6: Profit; extra risks
Feb 11
Lesson 9: Dickson chapter 7: Policy values; examples
Feb 13
Lesson 10: Dickson chapter 7: Prospective and retrospective reserves
Feb 18
Lesson 11 Dickson chapter 7: Recursive formulas, discrete policies
Feb 20
Lesson 12: Dickson chapter 7: Recursive formulas, examples
Feb 25
Lesson 13: Dickson chapter 7: Asset shares
Feb 27
Lesson 14: Dickson chapter 7: Fractional durations; non-forfeiture laws.
Mar 4
Lesson 15: Dickson chapter 7: Modified premium reserves

Mar 6  
Homework due: B6-2, B6-4, B6-5, B7-1, B7-6, B7-9, B7-10

Lesson 16: Dickson chapter 8: Joint-life and last-survivor benefits

Mar 18

Lesson 17: Dickson chapter 8: Two-life policies: examples

Mar 20

Lesson 18: Dickson chapter 8: Two-life policies: exam questions

Mar 25  
End of mid-term material

Lesson 19: Dickson chapter 8: Dependent probabilities

Mar 27  
Homework due: B9-19, B9-20, B9-21, B9-22

Lesson 20: Mid-term exam. You can have in class: your class notes, the textbook, and an

Apr 1  
SoA calculator

Lesson 21: Dickson chapter 8: Independent probabilities

Apr 3

Lesson 22: Dickson chapter 8: Exam questions

Apr 8

Lesson 23: Application: Gun violence and life expectancies

Apr 10  
Course pack

Lesson 24: Dickson chapter 9: Introduction to pension plans

Apr 15

Lesson 25: Dickson chapter 9: Present value of employee benefits

Apr 17

Lesson 26: Dickson chapter 9: Funding plans

Apr 22

Lesson 27: Dickson chapter 9: Setting the Defined Contribution

Apr 24

Lesson 28: Examples: The practice of pension plans

Apr 29  
Homework due: B10-10, B11-16, B11-18, B11-19

Solutions to exam questions since 2000: www.soa.org, click: Education, Exams and Requirements, ASA, Exam MLC, Past Exams and Solutions; find the exam session and click solution.

Take-home project

Final grade:  
45% mid-term
40% take-home project
15% assigned problems