

Module FA202: Quantitative Analysis

This is the second module in the Principles of Financial Actuarial Science (POFAS) module series. This module provides knowledge and understanding of basic probability and statistics, regression and time series analysis, and various quantitative techniques useful in financial actuarial science such as Monte Carlo methods and volatility forecasting models.

Following are the main topics of study:

- The Nature and Scope of Econometrics
- Review of Statistics I: Probability and Probability Distributions
- Characteristics of Probability Distributions
- Some Important Probability Distributions
- Discrete Probability Distributions
- Continuous Probability Distributions
- Basic Ideas of Linear Regression: The Two-Variable Model
- The Two-Variable Model: Hypothesis Testing
- Multiple Regression: Estimation and Hypothesis Testing
- Estimating Volatilities and Correlations
- Monte Carlo Methods
- Excel Application of the Module's Topics

Module Requirements:

- Successful completion of module FA201
- Attend for at least 38 hours out of the total 48 hours training program
- Submit all required homework on time
- Pass a comprehensive, two-hour, multiple-choice, proctored examination

At the end of the module participants will be awarded a Certificate of Achievement or a Certificate of Participation by the Israel Association of Valuers and Financial Actuaries (IAVFA)



Module FA202: Quantitative Analysis

Location, Date and Fee:

- 8 weekly sessions + exam session
- Time: 16:30-21:30
- Location: Levinsky College Campus, 15 Shoshana Persitz St, Tel Aviv
- Module Fee: 5,000 NIS (VAT & registration fee included)
- Dates: 17/12/15, 24/12/15, 31/12/15, 07/01/16, 14/01/16, 21/01/16, 28/01/16, 04/02/16, 11/02/16

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