

S.21-48

Simon Fraser University Maggie Benston Centre 1100 8888 University Drive Burnaby, BC V5A 1S6 TEL 778.782.3042 FAX 778.782.3080 gradstudies@sfu.ca www.sfu.ca/grad

MEMORAND					
ATTENTION	Senate	DATE	March 25, 2021		
FROM RE:	Jeff Derksen, Chair of Senate Graduate Studies Committee (SGSC) New Course Proposals		AD		

For information:

Acting under delegated authority at its meeting of March 2, 2021, SGSC approved the following new course, effective **Fall 2021:**

Faculty of Applied Sciences

School of Computing Science

1) New course: CMPT 750 Computer Architecture

Beedie School of Business

- 2) New Course: BUS 579 Professional Development
- 3) New Course: BUS 799 Special Topics

Faculty of Education

4) New Course: EDUC 888 MEd Comprehensive Examination

Faculty of Science

Department of Statistics and Actuarial Science

- 5) New Course: ACMA 830 Stochastic Processes for Insurance and Finance
- 6) New Course: ACMA 832 Actuarial Risk Management

MEMORANDUM

Attention	Dr. Jeff Derksen Dean, Graduate Studies	Date: Jan 29, 2021
From	Dr. Parvaneh Saeedi, <u>psaeedi@sfu.ca</u> Faculty of Applied Science, Graduate Studies Committee	

Re: FAS-CMPT's new course proposal - CMPT 750

The faculty of Applied Sciences Graduate Studies Committee proposes a new graduate course: CMPT 750- Computer Architecture, effective Fall 2021.

This course will provide our graduate students with the much-needed background in the principles of computing systems' architecture. We have noticed that such material has been missing from our graduate program curriculum.

Regards, Parvaneh Saeedi

offli)



COMPUTING SCIENCE

MEMO

BURNABY 9971 Applied Sciences Building 8888 University Drive Burnaby BC V5A 1S6 Canada

SURREY

250-13450 102 Avenue Surrey, BC V3T 0A3 Canada

Tel: 778-782-4277 Fax: 778-782-3045 Web: www.cs.sfu.ca

ATTENTION	Parvaneh Saeedi, Associate Director
FROM	Jiangchuan Liu, Graduate Program Director
RE	New Course Proposal – CMPT 750
DATE	January 29, 2021

NEW COURSE PROPOSAL - Effective Fall 2021

CMPT 750 – Computer Architecture

The School of Computing Science is proposing a new graduate course effective Fall 2021 – Computer Architecture. The GPC found that a course of this nature has been missing from our curriculum for a long time, and the new course would fill in much needed curriculum in the principles of the architecture of computing systems. Topics include: superscalar processor microarchitecture, speculative execution, cache and memory hierarchy, multiprocessors, cache coherence, memory consistency, implications of technology on architecture, parallel architectures (multi-threading, GPUs, vector processors).

If you have any questions, please let me know.

In Jineget

Jiangchuan Liu Graduate Chair, School of Computing Science



New Graduate Course Proposal

Course Subject (eg. PSYC) CMPT	Number (eg. 810)	750	Units (eg. 4) 3		
Course title (max. 100 characters)					
Computer Architecture					
Short title (for enrollment/transcript - max. 30 charact	ers) Comput	er Archite	cture		
Course description for SFU Calendar (course descripti purpose of this course is" If the grading basis is satisfa	ons should be brief and actory/unsatisfactory ir	l should never begin w nclude this in the descr	vith phrases such as "This course will" or "The ription)		
Principles of the architecture of comp micro-architecture, speculative execu coherence, memory consistency, imp (multi-threading, GPUs, vector proces	outing systems. Ition, cache and Ilications of tech ssors).	Topics include: memory hierai inology on arch	superscalar processor rchy, multiprocessors, cache nitecture, parallel architectures		
Rationale for introduction of this course Students who are interested in computer systems need to learn the babetween hardware and software, computer architecture provides com enables graduate students to better understand computer systems an	asic principles of computer ar puter science students with k d how they are designed.	chitecture to enhance their u nowledge of the processors	understanding of how computer systems work. As the interface and memory systems that their program runs on. This		
This course is taught in many CS, CSE and ECE departments across	North America.				
Fall 2019) Fall 2019	1	3 hrs/week for 13 weeks			
Frequency of offerings/year 1/ year		Estimated enrollment per offering 20			
Equivalent courses (courses that replicates the content of this course to such an extent that students should not receive credit for both courses) Students with credit for CMPT 450 may not take this course for further credit					
Prerequisite and/or Corequisite Recommen	ded: CMPT 29	5 or equivalen	t		
Criminal record check required? Yes if yes is sel	Criminal record check required? Yes if yes is selected, add this as prerequisite Additional course fees? Yes No				
Campus where course will be taught 🖌 Burnaby 🗌 Surrey 🖓 Vancouver 🗍 Great Northern Way 🗍 Off campus					
Course Components * 🗹 Lecture Seminar 🗆 Lab Independent 🗖 Capstone 📃					
Grading Basis Letter grades Satisfactory/		insatisfactory In Progress / Complete			
Repeat for credit? Yes 🖌 No Total repeats allowed? <u>0</u>			Repeat within a term? 🗌 Yes 🖌 No		
Required course? Yes No Final exam required? Yes No Capstone course? Yes No					
Combined with a undergrad course? Yes No If yes, identify which undergraduate course and the additional course requirements for graduate students: CMPT 450. Graduate students will need to do a more advanced project to satisfy this course's requirements.					

* See important definitions on the curriculum website.

RESOURCES

If additional resources are required to offer this course, provide information on the source(s) of those additional resources.

Faculty member(s) who will normally teach this course

Alaa Alameldeen, Arrvindh Shriraman

Additional faculty members, space, and/or specialized equipment required in order to offer this course

CONTACT PERSON

Academic Unit / Program	Name (typically, Graduate Program Chair)	Email
СМРТ	Jiangchuan Liu	jcliu@sfu.ca

ACADEMIC UNIT APPROVAL

A course outline must be included.

Non-departmentalized faculties need not sign

Graduate Program Committee Jangchuan Liu	Signature	In Jinegel	Date Jan 29, 2021
Department Chair Mohamed Hefeeda	Signature	hefeeda	Date 29 Jan 2021
	•		*

FACULTY APPROVAL

The course form and outline must be sent by FGSC to the chairs of each FGSC (fgsc-list@sfu.ca) to check for an overlap in content

Overlap check done? **V**ES

This approval indicates that all the necessary course content and overlap concerns have been resolved. The Faculty/Academic Unit commits to providing the necessary resources.

Faculty Graduate Studies Committee	Signature	Date
Parvaneh Saeedi	- A. P. M	Jan 29, 2021

A library review will be conducted. If additional funds are necessary, DGS will contact the academic unit prior to SGSC.

SENATE GRADUATE STUDIES COMMITTEE APPROVAL

Senate Graduate Studies Committee	Signature	Date
Jeff Derksen	PH)	March 25, 2021
	· ////	

ADMINISTRATIVE SECTION (for DGS office only) Library Check: Yes				
Course Attribute:	If different from regular units:			
Course Attribute Value:	Academic Progress Units:			
Instruction Mode:	Financial Aid Progress Units:			
Attendance Type:				

Course Outline - CMPT 750 - Computer Architecture

Calendar Objective/Description

Principles of the architecture of computing systems. Topics include: superscalar processor microarchitecture, speculative execution, cache and memory hierarchy, multiprocessors, cache coherence, memory consistency, implications of technology on architecture, parallel architectures (multi-threading, GPUs, vector processors).

Instructor's Objectives

This course teaches the principles of the architecture of computing systems. Topics include: superscalar processor micro-architecture, speculative execution, cache and memory hierarchy, multiprocessors, cache coherence, memory consistency, implications of technology on architecture, parallel architectures (multi-threading, GPUs, vector processors).

Prerequisites

CMPT 295 (or equivalent) is strongly recommended.

Topics

- Basic Concepts of superscalar processor microarchitectures: structural/data/control dependences, register renaming, out-of-order issue/execution, branch prediction, precise interrupts, issue logic, memory ordering
- Cache hierarchy: memory-level parallelism, cache management (prefetching, replacement, insertion policies, dead block prediction)
- Multiprocessor basics: parallel programs, shared-memory and distributed memory multiprocessors, cache coherence protocols (snooping and directory protocols), memory consistency models
- Main memory architecture: DRAM basics, memory controllers
- Impact of technology on architecture: Memory and logic power, active and idle power.
- Multi-threading: Simultaneous multi-threading, speculative multi-threading, multi-core processors, runahead execution.
- Other architectures: Vector architectures, Single-Instruction Multiple-Data architectures, Dataflow architectures, Graphics Processing Units, Very-Large Instruction Word architectures

Grading

Exams 40% (one midterm and one final exam), Homework assignments 25%, Project 35% (tentative)

Required Books

• None. Course material will use original paper references.

Reference Books

Computer Architecture: A Quantitative Approach, John Hennessy and David Patterson, Morgan Kaufmann, 2017, 9780128119051



Segal Graduate School

Office of the Associate Dean 500 Granville Street Vancouver, BC V6C 1W6

TEL 778.782.9255 FAX 778.782.5122 busadmin@sfu.ca

Memo to SGSC

To: Senate Graduate Studies Committee

From: Andrew Gemino, Dean pro tem

Re: **Calendar Changes**

Date: January 4, 2021

The following curriculum revisions have been approved by the Beedie School of Business for the Graduate Diploma in Management (GDM) and the Master of Management (MiM) program and are forwarded to the Senate Graduate Studies Committee for approval. This program should be effective for Fall 2021.

Please include them on the next SGSC agenda.

- Calendar Entry Change for Master in Management ٠
- Calendar Entry Change for Graduate Diploma in Management
- New Graduate Course Proposal: BUS 579 •

Thank you for your attention herein. Should you have any questions or concerns, please do not hesitate to contact me.

Dr. Andrew Gemino Professor, Management Information Systems Dean pro tem, Beedie School of Business







New Graduate Course Proposal

Course Subject (eg. PSYC) BUS	Number (eg. 810)	579	Units (eg. 4) (
Course title (max. 100 characters)				
Professional Developm	nent			
Short title (for enrollment/transcript - max. 30 character	^{s)} Profess	ional Dev	velopment	
Course description for SFU Calendar (course descriptions should be brief and should never begin with phrases such as "This course will" or "The purpose of this course is" If the grading basis is satisfactory/unsatisfactory include this in the description) Through experiential and applied learning opportunities, students will understand and experience the fundamental components of a job-search and career progression skills for securing employment and achieving career objectives. Co-curricular opportunities will compliment and build upon the learning experience, and contribute to overall development and personal branding. Graded on a satisfactory/unsatisfactory basis				
Rationale for introduction of this course				
will be offered to students in BUS gradua	xperiences and te programs and	career managen d focus on perso	nent services. The 0-unit course nal and professional development.	
Term of initial offering (eg. Fall 2019) Fall 2021 Course delivery (eg. 3 hrs/week for 13 weeks) 2 hrs/week for 13 weeks				
Frequency of offerings/year 3/year Estimated enrollment per offering 40			^{ht per offering} 40	
Equivalent courses (courses that replicates the content of this course to such an extent that students should not receive credit for both courses)				
Prerequisite and/or Corequisite				
Criminal record check required? Yes if yes is selec	ted, add this as prerec	quisite	Additional course fees? Yes VNo	
Campus where course will be taught 🖉 Burnaby 🔲 Surrey 🖓 Vancouver 🗍 Great Northern Way 🗍 Off campus				
Course Components * Lecture Seminar Lab Independent Capstone				
Grading Basis Letter grades	Satisfactory/ U	Insatisfactory	In Progress / Complete	
Repeat for credit? Ves No Total	repeats allowed?	3	Repeat within a term? 🗌 Yes 🔽 No	
Required course? Yes 🔽 No Final exam required? Yes 🔽 No Capstone course? Yes 🔽 No				
Combined with a undergrad course? Yes Vo If yes, identify which undergraduate course and the additional course requirements for graduate students:				

* See important definitions on the curriculum website.

RESOURCES

If additional resources are required to offer this course, provide information on the source(s) of those additional resources.

Faculty member(s) who will normally teach this course

No instructor required. Supported by Graduate Career Management Centre and Graduate Student Engagement Office.

Additional faculty members, space, and/or specialized equipment required in order to offer this course

CONTACT PERSON

Academic Unit / Program	Name (typically, Graduate Program Chair)	Email
Beedie School of Business	Casey Yorko	casey_yorko@sfu.ca

ACADEMIC UNIT APPROVAL

A course outline must be included.

Non-departmentalized faculties need not sign

Graduate Program Committee	Signature	Date
Department Chair	Signature	Date

FACULTY APPROVAL

The course form and outline must be sent by FGSC to the chairs of each FGSC (fgsc-list@sfu.ca) to check for an overlap in content

Overlap check done? YES (Not Required)

This approval indicates that all the necessary course content and overlap concerns have been resolved. The Faculty/Academic Unit commits to providing the necessary resources.

Faculty Graduate Studies Committee	Signature	Date
Andrew Gemino	Au	November 9, 2020

A library review will be conducted. If additional funds are necessary, DGS will contact the academic unit prior to SGSC.

SENATE GRADUATE STUDIES COMMITTEE APPROVAL

Senate Graduate Studies Committee	Signature	Alm	Date
Jeff Derksen	/	M	March 25, 2021

ADMINISTRATIVE SECTION (for DGS office only)	
Library Check: <u>yes</u>	
Course Attribute:	If different from regular units:
Course Attribute Value:	Academic Progress Units: <u>6</u>
Instruction Mode:	Financial Aid Progress Units: <u>6</u>
Attendance Type:	



BUS 579: Professional Development

Facilitators: Academic Director	Semester: Fall 2021, Spring 2022, Summer 2022
Phone: TBA	
Email: TBA	

Course Description

Through experiential and applied learning opportunities, students will understand and experience the fundamental components of a job-search and career progression skills for securing employment and achieving career objectives. Co-curricular opportunities will compliment and build upon the learning experience, and contribute to overall development and personal branding.

Objectives

To provide intentional, integrated, and ongoing skill-development opportunities to students in BUS graduate programs

Learning Objectives:

- Identify strengths, skills, and experiences that contribute to career success
- Participate in opportunities that compliment and build upon the learning experience
- Articulate strengths, skills, experiences, and value to an organization
- Understand that career development is process of learning, adjusting goals, building upon skills, and experiences

Course Expectations

This is a required course and full participation is expected. Evaluation in this course will be based on a combination of individual and group activities, including workshops, panel discussions, speaker events, tours, co-curricular opportunities, and one-on-one advising appointments.

Course Structure

This course will consist of a mixture of individual and group applied learning opportunities. Components will include:

- 1. Self-Exploration
- 2. Market Research
- 3. Career Goal
- 4. Skills Analysis
- 5. Personal Marketing (résumé, cover letter, LinkedIn, networking)



Book and Materials

All materials will be provided for each session.

Learning and Assessments

Assessment summary

This is a required course and full participation is expected. Evaluation in this course will be based on a combination of individual and group activities, including a reflective activity.

Reading and Course Schedule

Readings can be found on Canvas.

Academic Integrity

SFU's Academic Integrity web site <u>http://www.sfu.ca/students/academicintegrity.html</u> is filled with information on what is meant by academic dishonesty, where you can find resources to help with your studies and the consequences of cheating. Check out the site for more information and videos that help explain the issues in plain English.

Each student is responsible for his or her conduct as it affects the University community. Academic dishonesty, in whatever form, is ultimately destructive of the values of the University. Furthermore, it is unfair and discouraging to the majority of students who pursue their studies honestly. Scholarly integrity is required of all members of the University. <u>http://www.sfu.ca/policies/gazette/student/s10-01.html</u>

ACADEMIC INTEGRITY: YOUR WORK, YOUR SUCCESS

About the Course Instructor

To be provided at a later date.



Segal Graduate School

Office of the Associate Dean 500 Granville Street Vancouver, BC V6C 1W6 TEL 778.782.9255 FAX 778.782.5122 busadmin@sfu.ca

Memo to SGSC

To: Senate Graduate Studies Committee

From: Carolyn Egri, Acting Associate Dean, Graduate Programs

Re: Calendar and Curriculum Changes for Fall 2021

Date: February 3, 2021

The following calendar and curriculum revisions have been approved by the Beedie School of Business and are being forwarded to the Senate Graduate Studies Committee for approval. These program changes should be effective for **Fall 2021**.

Please include the following on the next SGSC agenda.

Executive MBA

Calendar Entry Change for Executive MBA: Removal of language in the Executive MBA
 calendar entry referring to the Indigenous Business and Leadership special cohort

Graduate Certificate in Science and Technology Commercialization

- Calendar Entry Change for Graduate Certificate in Science and Technology Commercialization
- New Graduate Course Proposal: BUS 799

Thank you for your attention herein. Should you have any questions or concerns, please do not hesitate to contact me.

Carolyn Equ

Dr. Carolyn Egri Acting Associate Dean, Graduate Programs Beedie School of Business



ENGAGING THE WORLD



New Graduate Course Proposal

Course Subject (eg. PSYC) BUS	Number (eg.810) 7	'99	Units (eg. 4) 2
Course title (max. 100 characters)			
Special Topics			
Short title (for enrollment/transcript - max. 30 charac	ters) Special	Topics	
Course description for SFU Calendar (course descript purpose of this course is" If the grading basis is satist	ions should be brief and factory/unsatisfactory in	l should never begin v aclude this in the descr	vith phrases such as "This course will" or "The ription)
Course content varies from term to term, and can include emerging topics in Innovation and Entrepreneurship, such as technology market matching, viability analysis, techno-economic modeling, and strategic management of IP.			
Rationale for introduction of this course			
This course will be added to the i2l F who need it	Program to provi	de additional de	epth and supervision to those
Term of initial offering (eg. Fall 2019)	21	Course delivery (eg.	3 hrs/week for 13 weeks)
		Злгѕ/week	TOF 8 WEEKS
Frequency of offerings/year Once/year Estimated enrollment per offering 12			
Equivalent courses (courses that replicates the content of this course to such an extent that students should not receive credit for both courses)			
Prerequisite and/or Corequisite n/a			
Criminal record check required? Yes if yes is se	lected, add this as prere	quisite	Additional course fees? Yes VNo
Campus where course will be taught Burnaby Surrey Vancouver Great Northern Way Off campus			
Course Components *	har 🗌 Lab	Independent	Capstone
Grading Basis	Satisfactory/ U	Insatisfactory	In Progress / Complete
Repeat for credit? Yes No Tot	al repeats allowed? 1		Repeat within a term? 🗌 Yes 🖌 No
Required course? Yes V No Fin	al exam required?	Yes 🖌 No	Capstone course? Yes V No
Combined with a undergrad course? Yes Vo graduate students:	If yes, identify which u	ndergraduate course a	and the additional course requirements for

* See important definitions on the curriculum website.

RESOURCES

If additional resources are required to offer this course, provide information on the source(s) of those additional resources.

Faculty member(s) who will normally teach this course
Additional faculty members, space, and/or specialized equipment required in order to offer this course

CONTACT PERSON

Academic Unit / Program	Name (typically, Graduate Program Chair)	Email
Beedie, Graduate Programs	Elicia Maine	emaine@sfu.ca

ACADEMIC UNIT APPROVAL

A course outline must be included.

Non-departmentalized faculties need not sign

Graduate Program Committee	Signature	Date
Department Chair	Signature	Date

FACULTY APPROVAL

The course form and outline must be sent by FGSC to the chairs of each FGSC (fgsc-list@sfu.ca) to check for an overlap in content

This approval indicates that all the necessary course content and overlap concerns have been resolved. The Faculty/Academic Unit commits to providing the necessary resources.

Faculty Graduate Studies Committee	Signature 1 5	Date
Carolyn Egri	Carolyn (gri	16 February 2021

A library review will be conducted. If additional funds are necessary, DGS will contact the academic unit prior to SGSC.

SENATE GRADUATE STUDIES COMMITTEE APPROVAL

Senate Graduate Studies Committee Jeff Derksen	Signature	Date March 25, 2021
	V^{\vee}	

ADMINISTRATIVE SECTION (for DGS office only) Library Check: Yes	
Course Attribute:	If different from regular units:
Course Attribute Value:	Academic Progress Units:
Instruction Mode:	Financial Aid Progress Units:
Attendance Type:	



M E M O

Graduate Studies

8888 University Drive Burnaby BC V5A 1S6 Canada

T: 778.782.3297

www.sfu.ca/education/gs

FROM: Dr. Lucy LeMare.	
Associate Dean, Graduate Studies in Education	1

RE: Education Graduate Studies Course Change

ATTENTION: Senate Graduate Studies Committee

DATE: February 2, 2021

The following graduate course change has been approved by the Faculty of Education and is forwarded to the Senate Graduate Studies Committee for approval. This curriculum item should be effective for the Fall 2021 term. Please include on the next SGSC agenda.

Faculty of Education

- Change Master of Education in Educational Practice (MEd EP) program from a minimum of 35 units to 37 units
- Change EDUC 883 (5 units) to EDUC 888 (7 units) and approve EDUC 888 as a new course

lucy Whar

Dr. Lucy LeMare Associate Dean Graduate Studies in Education



New Graduate Course Proposal

Course Subject (eg. PSYC) EDUC	Number (eg. 810) {	388	Units (eg. 4) 7	
Course title (max. 100 characters)	4			
MEd Comprehensive	Examin	ation		
Short title (for enrollment/transcript - max. 30 characte	^{rs)} Comp I	Exam		
Course description for SFU Calendar (course descriptio purpose of this course is" If the grading basis is satisfac	ns should be brief and ctory/unsatisfactory ir	l should never begin v aclude this in the desc	vith phrases such as "This course will" or "The ription)	
The examination is graded on a satisfactory/unsatisfactory basis.				
Rationale for introduction of this course				
Per GPS request: replacing 883 (5) as program in order to be in compliance	s this course ne with the GGRs.	eds to be 7 un	its specifically for the MEd EP	
Term of initial offering (eg. Fall 2019) Fall 202	.1	Course delivery (eg.	3 hrs/week for 13 weeks) N/a	
Frequency of offerings/year 2/year		Estimated enrollme	ent per offering 20	
Equivalent courses (courses that replicates the content of this course to such an extent that students should not receive credit for both courses)				
Prerequisite and/or Corequisite				
Criminal record check required? Yes if yes is sele	cted, add this as prerec	quisite	Additional course fees? Yes VNo	
Campus where course will be taught ØBurnaby	Surrey 🗌 Var	ncouver Grea	at Northern Way 🗹 Off campus	
Course Components * Lecture Semina	r 🗌 Lab	✓ Independent	Capstone	
Grading Basis Letter grades	Satisfactory/ U	Insatisfactory	In Progress / Complete	
Repeat for credit? Yes 🖌 No Total	repeats allowed? 0		Repeat within a term? 🗌 Yes 🚺 No	
Required course? Yes No Final	exam required?	Yes 🖌 No	Capstone course? Yes No	
Combined with a undergrad course? Yes Yes No I graduate students:	f yes, identify which u	ndergraduate course a	and the additional course requirements for	

* See important definitions on the curriculum website.

RESOURCES

If additional resources are required to offer this course, provide information on the source(s) of those additional resources.

Faculty member(s) who will normally teach this course

Michael Ling, Margaret MacDonald, Cher Hill

Additional faculty members, space, and/or specialized equipment required in order to offer this course

CONTACT PERSON

Academic Unit / Program	Name (typically, Graduate Program Chair)	Email
Education	Celeste Hambleton/Lucy LeMare	aps_program_manager@sfu.ca

ACADEMIC UNIT APPROVAL

A course outline must be included.

Non-departmentalized faculties need not sign

Graduate Program Committee	Signature	Date
Department Chair	Signature	Date

FACULTY APPROVAL

The course form and outline must be sent by FGSC to the chairs of each FGSC (fgsc-list@sfu.ca) to check for an overlap in content

Overlap check done? YES (Not required)

This approval indicates that all the necessary course content and overlap concerns have been resolved. The Faculty/Academic Unit commits to providing the necessary resources.

Faculty Graduate Studies Committee	Signature Littons	Date
Lucy LeMare	may where	January 30, 2021

A library review will be conducted. If additional funds are necessary, DGS will contact the academic unit prior to SGSC.

SENATE GRADUATE STUDIES COMMITTEE APPROVAL

Senate Graduate Studies Committee	Signature (Date
Jeff Derksen	AND	March 25, 2021

ADMINISTRATIVE SECTION (for DGS office only)	
Library Check:	
Course Attribute: <u>GCAP</u>	If different from regular units:
Course Attribute Value: <u>FEXAM</u>	Academic Progress Units:
Instruction Mode:	Financial Aid Progress Units:
Attendance Type:	



TASC II 9900 TEL 778.782.5530 www.sfu.ca/science 8888 University Drive, Burnaby, BC FAX 778.782.3424 Canada V5A 1S6 MEMORANDUM ATTENTION Jeff Derksen, Dean of Graduate Studies DATE February 10, 2021 FROM Michael Silverman, Associate Dean of Research PAGES 1 and Graduate Studies Course changes - Actuarial Sciences

Dear Dean Derksen,

RE:

The Faculty of Science has approved the following course changes effective for Fall 2021. Please include these items on the agenda for the next SGSC meeting.

Department of Statistics and Actuarial Science

- 1) Pre-requisite changes: for STAT 642, 645, 652, 675, 685
- 2) Program changes including: They propose the creation of two new required actuarial courses ACMA 830 and 832, renumbering the third required course ACMA 821 to ACMA 831, deletion of ACMA 820, and addition of three Statistics courses, STAT 831, 832 and 843, to the elective course list.

A

Michael A. Silverman, Ph.D.



MEMO

Joan Hu, Graduate Program Chair Statistics & Actuarial Science 8888 University Drive Burnaby, BC Canada V5A 1S6

joanh@sfu.ca www.sfu.ca/stat-actsci

ATTENTION: Michael Silverman, Associate Dean of Science	TEL
FROM Joan Hu, Graduate Program Chair	

RE Changes to be made into ActSci Graduate Program

DATE Feb 2, 2021

Department of Statistics & Actuarial Science

Motion 1: A set of changes into the current ACMA graduate program. Please see the enclosed file ``Program Change Form ACMA'' for a summary.

Rational for Motion 1: To respond to the comments/suggestions at the Department External Review in 2020.

Sincerely,

Joan Hu Graduate Program Chair Department of Statistics & Actuarial Scienc



New Graduate Course Proposal

Course Subject (eg. PSYC) ACMA	Number (eg. 810) 8	330	Units (eg. 4) 4		
Course title (max. 100 characters)					
Stochastic Processes for Insurance an	d Finance				
Short title (for enrollment/transcript - max. 30 character	^{s)} Stochastic P	rocesses			
Course description for SFU Calendar (course description purpose of this course is" If the grading basis is satisfac	ns should be brief and tory/unsatisfactory in	should never begin w clude this in the desc	vith phrases such as "This course will" or "The ription)		
General probability theory and stochastic processes. Information and conditioning. Stochastic differential equations. Financial econometrics models. Economic scenario generators. Advanced option pricing.					
Rationale for introduction of this course					
This course is part of the effort to modernize the graduate curriculum in actuarial science. The 2020 external review considered the structure of the existing program "extremely outdated" and identified the main failing as "the absence of financial mathematics or quantitative risk management". ACMA 830 is intended to address the former.					
Term of initial offering (eg. Fall 2019)		Course delivery (eg. 3 hrs/week for 13 weeks)			
		4 hrs/week for 13 weeks			
Frequency of offerings/year 1/year		Estimated enrollmer	nt per offering 10		
Equivalent courses (courses that replicates the content of this course to such an extent that students should not receive credit for both courses) N/A					
Prerequisite and/or Corequisite None					
Criminal record check required? Yes if yes is selec	ted, add this as prerec	quisite	Additional course fees? Yes No		
Campus where course will be taught Burnaby Surrey Vancouver Great Northern Way Off campus					
Course Components * 🖌 Lecture Seminar	Lab	Independent	Capstone		
Grading Basis	Satisfactory/ U	nsatisfactory	In Progress / Complete		
Repeat for credit? Yes 🖌 No Total	repeats allowed?	0	Repeat within a term? 🗌 Yes 🖌 No		
Required course? Ves No Final	exam required?	Yes No	Capstone course? Yes Vo		
Combined with a undergrad course? Yes No If graduate students: STAT 490-3 Selected Topics in Probability and Statistic required for graduate students)	yes, identify which u	ndergraduate course a	and the additional course requirements for tuarial Science (extra work and lecture hour are		

* See important definitions on the curriculum website.

RESOURCES

If additional resources are required to offer this course, provide information on the source(s) of those additional resources.

Faculty member(s) who will normally teach this course

Jean-François Bégin, Himchan Jeong, Barbara Sanders

Additional faculty members, space, and/or specialized equipment required in order to offer this course N/A

CONTACT PERSON

Academic Unit / Program	Name (typically, Graduate Program Chair)	Email
Statistics and Actuarial Science	Cary Tsai	cltsai@sfu.ca

ACADEMIC UNIT APPROVAL

A course outline must be included.

Non-departmentalized faculties need not sign

Graduate Program Committee X. Joan Hu	Signature	Jan	Date 2020-02-02
Department Chair Tim Swartz	Signature .	Tim Swartz	Date Feb 2/21

FACULTY APPROVAL

The course form and outline must be sent by FGSC to the chairs of each FGSC (fgsc-list@sfu.ca) to check for an overlap in content

Overlap check done? **V**ES

This approval indicates that all the necessary course content and overlap concerns have been resolved. The Faculty/Academic Unit commits to providing the necessary resources.

Faculty Graduate Studies Committee	Signature	Date
Michael Silverman	Michael A. Sihm	2.10.2021

A library review will be conducted. If additional funds are necessary, DGS will contact the academic unit prior to SGSC.

SENATE GRADUATE STUDIES COMMITTEE APPROVAL

March 25, 2021
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ADMINISTRATIVE SECTION (for DGS office only) Library Check: Yes	
Course Attribute:	If different from regular units:
Course Attribute Value:	Academic Progress Units:
Instruction Mode:	Financial Aid Progress Units:
Attendance Type:	

ACMA 830-4 Fall 2021 Stochastic Processes for Insurance and Finance Day Course

Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Jean-François Bégin

Prerequisites:

None

References:

- Hull, J. C. (2006). Options, Futures, and Other Derivatives. Pearson.
- Lyasoff, A. (2017). Stochastic Methods in Asset Pricing. The MIT Press.
- McDonald, R. L. (2006). Derivatives Markets. Pearson.
- Shreve, S. E. (2012). Stochastic Calculus for Finance I: The Binomial Asset Pricing Model. Springer Science & Business Media.
- Shreve, S. E. (2004). Stochastic Calculus for Finance II: Continuous-Time Models. Springer Science & Business Media.

Calendar Description:

General probability theory and stochastic processes. Information and conditioning. Stochastic differential equations. Financial econometrics models. Economic scenario generators. Advanced option pricing.

Outline:

This course covers stochastic processes and their applications to insurance and financial risks. The topics covered include:

- **Stochastic Processes**: probabilistic foundations, expectations, martingales, Brownian motion, stochastic integral, stochastic differential equations and Itô's lemma, jump processes.
- Financial Econometrics Models: asset models, parameter estimation.
- Advanced Option Pricing: discrete-time market models, Girsanov's theorem and fundamental theorems of asset pricing, replication strategies and martingale representation theorem, option pricing in practice.
- Actuarial Applications: economic scenario generators.

Grading Scheme:

Assignments: 30% Projects and Presentations: 50% Exam: 20% *All Grading is subject to change.*

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Students are encouraged to review policies pertaining to academic integrity available on Student Services webpage at http://students.sfu.ca/academicintegrity.html



ACMA 490-3: Selected Topics in Actuarial Science Fall 2021 - Stochastic Processes for Insurance and Finance Day Course

Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Jean-François Bégin

Prerequisites:

STAT 330

References:

- Hull, J. C. (2006). Options, Futures, and Other Derivatives. Pearson.
- Lyasoff, A. (2017). Stochastic Methods in Asset Pricing. The MIT Press.
- McDonald, R. L. (2006). Derivatives Markets. Pearson.
- Shreve, S. E. (2012). Stochastic Calculus for Finance I: The Binomial Asset Pricing Model. Springer Science & Business Media.
- Shreve, S. E. (2004). Stochastic Calculus for Finance II: Continuous-Time Models. Springer Science & Business Media.

Calendar Description:

General probability theory and stochastic processes. Information and conditioning. Stochastic differential equations. Financial econometrics models. Economic scenario generators. Advanced option pricing.

Outline:

This course covers stochastic processes and their applications to insurance and financial risks. The topics covered include:

- **Stochastic Processes**: probabilistic foundations, expectations, martingales, Brownian motion, stochastic integral, stochastic differential equations and Itô's lemma, jump processes.
- Financial Econometrics Models: asset models, parameter estimation.
- Advanced Option Pricing: discrete-time market models, Girsanov's theorem and fundamental theorems of asset pricing.
- Actuarial Applications: economic scenario generators.

Cross-listed with ACMA 830.

Grading Scheme:

Assignments: 30% Projects and Presentations: 50% Exam: 20% *All Grading is subject to change.*

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Students are encouraged to review policies pertaining to academic integrity available on Student Services webpage at <u>http://students.sfu.ca/academicintegrity.html</u>



Day Course

Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Jean-François Bégin

Prerequisites:

STAT 330

References:

- Hull, J. C. (2006). Options, Futures, and Other Derivatives. Pearson.
- Lyasoff, A. (2017). Stochastic Methods in Asset Pricing. The MIT Press.
- McDonald, R. L. (2006). Derivatives Markets. Pearson.
- Shreve, S. E. (2012). Stochastic Calculus for Finance I: The Binomial Asset Pricing Model. Springer Science & Business Media.
- Shreve, S. E. (2004). Stochastic Calculus for Finance II: Continuous-Time Models. Springer Science & Business Media.

Calendar Description:

General probability theory and stochastic processes. Information and conditioning. Stochastic differential equations. Financial econometrics models. Economic scenario generators. Advanced option pricing.

Outline:

This course covers stochastic processes and their applications to insurance and financial risks. The topics covered include:

- **Stochastic Processes**: probabilistic foundations, expectations, martingales, Brownian motion, stochastic integral, stochastic differential equations and Itô's lemma, jump processes.
- Financial Econometrics Models: asset models, parameter estimation.
- Advanced Option Pricing: discrete-time market models, Girsanov's theorem and fundamental theorems of asset pricing.
- Actuarial Applications: economic scenario generators.

Cross-listed with ACMA 830.

Grading Scheme:

Assignments: 30% Projects and Presentations: 50% Exam: 20% *All Grading is subject to change.*

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Students are encouraged to review policies pertaining to academic integrity available on Student Services webpage at <u>http://students.sfu.ca/academicintegrity.html</u>



New Graduate Course Proposal

Course Subject (eg. PSYC) ACMA	Number (eg. 810) 8	332	Units (eg. 4) 4
Course title (max. 100 characters)			
Actuarial Risk Management			
Short title (for enrollment/transcript - max. 30 characters) Actuarial Risk Management			
Course description for SFU Calendar (course descriptions should be brief and should never begin with phrases such as "This course will" or "The purpose of this course is" If the grading basis is satisfactory/unsatisfactory include this in the description)			
Economic perspectives on risk and insurance. Risk measures. Extreme value theory. Multivariate risk models, copulas and dependence. Risk management in practice.			
Rationale for introduction of this course			
This course is part of the effort to modernize the graduate curriculum in actuarial science. The 2020 external review considered the structure of the existing program "extremely outdated" and identified the main failing as "the absence of financial mathematics or guantitative risk management". ACMA 832 is intended to address the latter.			
Term of initial offering (eg. Fall 2019)		Course delivery (eg.	3 hrs/week for 13 weeks)
		4 hrs/week fo	r 13 weeks
Frequency of offerings/year 1/year		Estimated enrollmer	^{ht per offering} 10
Equivalent courses (courses that replicates the content of this course to such an extent that students should not receive credit for both courses) N/A			
Prerequisite and/or Corequisite None			
Criminal record check required? Yes if yes is selected, add this as prerequisite Additional course fees? Yes Vo			
Campus where course will be taught 🖌 Burnaby 🗌 Surrey 🖓 Vancouver 🗍 Great Northern Way 🗍 Off campus			
Course Components * 🔽 Lecture 🗌 Semina	ar 🗌 Lab	Independent	Capstone
Grading Basis	Satisfactory/ U	nsatisfactory	In Progress / Complete
Repeat for credit? Yes V No	l repeats allowed?	0	Repeat within a term? 🗌 Yes 🔽 No
Required course? 🖌 Yes 🗌 No Fina	ll exam required?	Yes No	Capstone course? Yes V No
Combined with a undergrad course? Yes No If yes, identify which undergraduate course and the additional course requirements for graduate students: STAT 490-3 Selected Topics in Probability and Statistics or ACMA 490-3 Selected Topics in Actuarial Science (extra work and lecture hour are required for graduate students)			

* See important definitions on the curriculum website.

RESOURCES

If additional resources are required to offer this course, provide information on the source(s) of those additional resources.

Faculty member(s) who will normally teach this course

Barbara Sanders, Jean-François Bégin

Additional faculty members, space, and/or specialized equipment required in order to offer this course N/A

CONTACT PERSON

Academic Unit / Program	Name (typically, Graduate Program Chair)	Email
Statistics and Actuarial Science	Cary Tsai	cltsai@sfu.ca

ACADEMIC UNIT APPROVAL

A course outline must be included.

Non-departmentalized faculties need not sign

X. Joan Hu	Ja/w	2020-02-02
Department Chair Sign Tim Swartz	^{ature} Tim Swartz	Date Feb 2/21

FACULTY APPROVAL

The course form and outline must be sent by FGSC to the chairs of each FGSC (fgsc-list@sfu.ca) to check for an overlap in content

Overlap check done? **V**ES

This approval indicates that all the necessary course content and overlap concerns have been resolved. The Faculty/Academic Unit commits to providing the necessary resources.

Faculty Graduate Studies Committee	Signature	Date
Michael Silverman	Michael A. Sihm	2.10.2021

A library review will be conducted. If additional funds are necessary, DGS will contact the academic unit prior to SGSC.

SENATE GRADUATE STUDIES COMMITTEE APPROVAL

Senate Graduate Studies Committee	Signature / //i)	Date
Jeff Derksen	M. Comment	March 25, 2021
	· (///	

ADMINISTRATIVE SECTION (for DGS office only) Library Check:YOS	
Course Attribute:	If different from regular units:
Course Attribute Value:	Academic Progress Units:
Instruction Mode:	Financial Aid Progress Units:
Attendance Type:	



Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Barbara Sanders

<u>Prerequisites</u>:

None

References:

- Eeckhoudt, L., Gollier, C., Schlesinger, H. (2005). Economic and Financial Decisions under Risk. Princeton.
- McNeil, A.J., Frey, R., Embrechts, P. (2015). Quantitative Risk Management. Princeton.
- Kaas, R., Goovaerts, M., Dhaene, J., Denuit, M. (2008). Modern Actuarial Risk Theory, Using R. 2nd edition. Springer.
- Hardy, M. (2003). Investment Guarantees: Modeling and Risk Management for Equity- Linked Life Insurance. Wiley.

Calendar Description:

Economic perspectives on risk and insurance. Risk measures. Extreme value theory. Multivariate risk models, copulas and dependence. Risk management in practice.

Outline:

This course focuses on concepts and tools related to risk management in the context of actuarial work. It covers the following topics:

- Economic perspectives on risk and insurance: utility theory, stochastic dominance and preference ordering, diversification and risk sharing.
- **Risk measures:** coherence, convexity, distortion risk measures and risk transforms, conditional and dynamic risk measures, time consistency, aggregate risk measures.
- Extreme value theory.
- Multivariate risk models: MVN distribution, elliptical distributions, copulas and dependence.
- **Risk management in practice:** premium principles and economic capital, capital allocation, static and dynamic hedging of economic risks, insurance products with embedded options: pricing and hedging, risk-based capital in insurance (Solvency II, LICAT), Monte Carlo simulation.

Grading Scheme:

Assignments: 30% Paper summaries and presentations: 10% Project and presentations: 30% Exam: 30% *All Grading is subject to change.* Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Students are encouraged to review policies pertaining to academic integrity available on Student Services webpage at http://students.sfu.ca/academicintegrity.html



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Instructor: Barbara Sanders

Prerequisites:

STAT 330

References:

- Eeckhoudt, L., Gollier, C., Schlesinger, H. (2005). Economic and Financial Decisions under Risk. Princeton.
- McNeil, A.J., Frey, R., Embrechts, P. (2015). Quantitative Risk Management. Princeton.
- Kaas, R., Goovaerts, M., Dhaene, J., Denuit, M. (2008). Modern Actuarial Risk Theory, Using R. 2nd edition. Springer.
- Hardy, M. (2003). Investment Guarantees: Modeling and Risk Management for Equity- Linked Life Insurance. Wiley.

Calendar Description:

Topics in areas of probability and statistics not covered in the regular undergraduate curriculum of the department.

Outline:

This course focuses on concepts and tools related to risk management in the context of actuarial work. It covers the following topics:

- Economic perspectives on risk and insurance: utility theory, stochastic dominance and preference ordering.
- Risk measures: coherence, convexity, aggregate risk measures.
- Extreme value theory.
- Multivariate risk models: MVN distribution, elliptical distributions, copulas and dependence.
- **Risk management in practice:** premium principles and economic capital, capital allocation, static and dynamic hedging of economic risks, insurance products with embedded options: pricing and hedging, risk-based capital in insurance (Solvency II, LICAT), Monte Carlo simulation.

Cross-listed with ACMA 832.

Grading Scheme:

Assignments: 30% Project and presentations: 40% Exam: 30% *All Grading is subject to change.* Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Students are encouraged to review policies pertaining to academic integrity available on Student Services webpage at http://students.sfu.ca/academicintegrity.html



Students requiring accommodations as a result of disability must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: Barbara Sanders

Prerequisites:

STAT 330

References:

- Eeckhoudt, L., Gollier, C., Schlesinger, H. (2005). Economic and Financial Decisions under Risk. Princeton.
- McNeil, A.J., Frey, R., Embrechts, P. (2015). Quantitative Risk Management. Princeton.
- Kaas, R., Goovaerts, M., Dhaene, J., Denuit, M. (2008). Modern Actuarial Risk Theory, Using R. 2nd edition. Springer.
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