DEPARTMENT OF STATISTICS & APPLIED PROBABILITY

http://www.pstat.ucsb.edu

College of Letters and Science

University of California, Santa Barbara

Student Name: \_\_\_\_\_ Perm: \_\_\_\_\_\_\_\_\_

**B.S. / M.S. DEGREE – ACTUARIAL SCIENCE –**

*In addition to departmental requirements, candidates for graduate degrees must fulfill University requirements described in the “Graduate Education” section of the UCSB General Catalog.*

*A total of* ***52.0 units*** *are required for the B.S. program. 44 units are core course requirement, and 8 are elective courses. A total of* ***39.0*** *units are required for the M.S. program. 27 units are core course requirement, and 12 are elective courses. For the combined B.S./M.S. program, there are a total of* ***91.0*** *units required.*

|  |
| --- |
| **B.S. CORE COURSE REQUIREMENTS (44.0 units total)** |
| **COURSE #** | **COURSE NAME** | **QUARTER/YEAR TAKEN** | **UNITS** | **GRADE** |
| PSTAT 120A | Probability and Statistics |  | 4.0 |  |
| PSTAT 120B | Probability and Statistics |  | 4.0 |  |
| PSTAT 120C | Probability and Statistics |  | 4.0 |  |
| PSTAT 126 | Regression Analysis |  | 4.0 |  |
| PSTAT 130 | SAS Base Programming |  | 4.0 |  |
| PSTAT 160A | Applied Stochastic Processes  |  | 4.0 |  |
| PSTAT 160B | Applied Stochastic Processes  |  | 4.0 |  |
| PSTAT 170 | Introduction to Mathematical Finance  |  | 4.0 |  |
| PSTAT 171 | Mathematics of Fixed Income Markets  |  | 4.0 |  |
| PSTAT 172A | Actuarial Statistics I  |  | 4.0 |  |
| PSTAT 172B | Actuarial Statistics II |  | 4.0 |  |

|  |
| --- |
| **M.S. CORE COURSE REQUIREMENTS (27.0 units total)** |
| **COURSE #** | **COURSE NAME** | **QUARTER/YEAR TAKEN** | **UNITS** | **GRADE** |
| PSTAT 213A | Intro. to Probability Theory and Stochastic Processes |  | 4.0 |  |
| PSTAT 231 | Statistical Machine Learning |   | 4.0 |  |
| PSTAT 274 | Time Series |  | 4.0 |  |
| PSTAT 276 | Advanced Mathematical Finance |  | 4.0 |  |
| PSTAT 296A | Intro to Research in Actuarial Science  |  | 4.0 |  |
| PSTAT 296B | Research Projects in Actuarial Science  |  | 4.0 |  |
| PSTAT 263 (1 unit/quarter for 3 quarters) | Seminar |  | 3.0 |  |
| Seminar |  |
| Seminar |  |

|  |
| --- |
| **B.S. UNDERGRADUATE ELECTIVES (8.0 units total)** |
| B.S. Undergraduate elective courses must be selected from the B.S. Actuarial Science major sheet |
| **COURSE #** | **COURSE NAME** | **QUARTER/YEAR TAKEN** | **UNITS** | **GRADE** |
|  |  |  | 4.0 |  |
|  |  |  | 4.0 |  |
|  |  |  |  |  |
|  |  |  |  |  |

|  |
| --- |
| **M.S. GRADUATE ELECTIVES (12.0 units total)** |
| M.S. Graduate elective courses must be selected from the department’s approved list of courses |
| **COURSE #** | **COURSE NAME** | **QUARTER/YEAR TAKEN** | **UNITS** | **GRADE** |
|  |  |  | 4.0 |  |
|  |  |  | 4.0 |  |
|  |  |  | 4.0 |  |
|  |  |  |  |  |

|  |
| --- |
| **CAPSTONE REQUIREMENTS** |
| During the required course sequence PSTAT 296AB, students will complete a research project and submit a written report on topics of their interest in the area of actuarial science and financial mathematics. Each project will be supervised by at least one member of the department’s ladder faculty and approved by a project committee that includes at least two members of the department's ladder faculty.Report Approved (Date): \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ |

|  |
| --- |
| **CONTINUATION TO THE Ph.D.** |
| Continuation to the Ph.D. in the department of Statistics & Applied Probability is subject to the student’s academic performance being deemed excellent by all standards that the department uses to assess degree progress including exams, grades, coursework, and timely progress towards the degree. Students must demonstrate an ability to work independently and to make innovative and original contributions to the critical literature of the field. |

|  |
| --- |
| **B.S. DEGREE REQUIREMENTS SATISFIED:** \_\_\_\_\_\_\_ \_\_\_\_\_\_\_\_\_\_\_\_  Quarter/Year**M.S. DEGREE REQUIREMENTS SATISFIED:** \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_  Quarter/Year |

|  |
| --- |
| **Dept. Director of Actuarial Program Signature:** \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_Print Name\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ Date**Dept. Faculty Graduate Advisor Signature:** \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_Print Name\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ Date |

|  |
| --- |
| **FOR GRADUATE DIVISION USE ONLY** |
| Residence Requirement (3 quarters) |  |
| Required Units Completed (39.0) |  |
| No Incomplete Grades |  |
| 3.0 or Better GPA Overall |  |
| B or Better in All Graduate Courses (200-level) |  |
| Registered Quarter of Degree or Paid Filing Fee |  |
|  **M.S. Degree Awarded (quarter): \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_** |