

Literatura za polaganje stručnog ispita za sticanje zvanja ovlaštenog aktuara

	Naziv literature	Nivo*	
		O	D
1	John E. Tiller, Denise Fagerberg Tiller, Jr., Life, health & Annuity Reinsurance , 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 2005.	1 (ch. 1-6, 8, 15, glossary)	1 (ch. 7-14, 16-21)
2	Mark A. Tullis, Philip K. Polkinghorn, Valuation of Life Insurance Liabilities , 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 1996.		1
3	Michael M. Parmenter, Theory of Interest and Life Contingencies, with Pension Applications: A Problem-Solving Approach , 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 1999.	1	
3a	Dick London, Solution Manual for Michael M. Parmenter's Theory of Interest and Life Contingencies, with Pension Applications A Problem-Solving Approach , 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 1999.	1	
4	Bowers, Gerber, Hickman, Jones, Nesbitt, Actuarial Mathematics , 2nd ed., The Society of Actuaries, Schaumburg, Illinois, 1997.	1 (ch. 1-2), 3	1 (ch. 3-21)
4a	Dr. Michael A. Gauger and Dr. Krzysztof M. Ostaszewski, Solution Manual for Bowers' et al. Actuarial Mathematics , ACTEX Publications, Inc., Winsted, Connecticut, 2005.	3	1
5	Arthur W. Anderson, Pension Mathematics for Actuaries , 2nd ed., ACTEX Publications, Inc., Winsted, Connecticut, 1992.	1 (ch. 1-4)	1 (ch. 5-7), 4
5a	Keith P. Sharp, Pension Mathematics for Actuaries, Commentary and Solutions , ACTEX Publications, Inc., Winsted, Connecticut, 2001.	1 (ch. 1-4)	1 (ch. 5-7), 4
6	Robert L. Brown and Leon R. Gottlieb, Introduction to Ratemaking and Loss Reserving for Property and Casualty Insurance , 2nd or 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 2001, 2007.	1, 2	
6a	Robert L. Brown and Leon R. Gottlieb, Solution Manual for Introduction to Ratemaking and Loss Reserving for Property and Casualty Insurance , 2nd ed., ACTEX Publications, Inc., Winsted, Connecticut, 2006.	1, 2	
7	Zvi Bodie, Alex Kane, Alan J. Marcus, Investment , 6th ed., The McGraw-Hill/Irwin, New York, 2005.	1 (ch. 1-3, 5-8, 14-16), 5	1 (ch. 4, 9-13, 17-27)
7a	Zvi Bodie, Alex Kane, Alan J. Marcus, Student Solution Manual for use with Investments , 6th ed., The McGraw-Hill/Irwin, New York, 2005.	1 (ch. 1-3, 5-8, 14-16), 5	1 (ch. 4, 9-13, 17-27)
8	Thomas N. Herzog, Introduction to Credibility Theory , 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 1999.	1 (ch. 1-5)	1 (ch. 6-12), 2
8a	Thomas N. Herzog, Solutions Manual for Introduction to Credibility Theory , 3rd ed., ACTEX Publications, Inc., Winsted, Connecticut, 1999.	1 (ch. 1-5)	1 (ch. 6-12), 2
9	Robert W. Batten, Life Contingencies A logical Approach to Actuarial Mathematics , ACTEX Publications, Inc., Winsted, Connecticut, 2005.		1
10	Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, Loss Models From Data to Decision , 2nd ed., A John Wiley & Sons, Inc., Publication, 2004.	2 (ch. 1-6, 9-14, 16)	1, 2 (ch. 7-8, 15, 17)
10a	Stuart A. Klugman, Harry H. Panjer, Gordon E. Willmot, Solution Manual to Accompany for Loss Models From Data to Decision , 2nd ed., A John Wiley & Sons, Inc., Publication, 2004.	2 (ch. 1-6, 9-14, 16)	1, 2 (ch. 7-8, 15, 17)
11	Robert L. Brown, Minimum bias with generalized linear models	2	

12	Introduction to Probability Models (eighth edition), 2003, by Ross, S.M.		1, 2
13	Models for Quantifying Risk , 2005, by Cunningham, R., Herzog, T. and London, R.L		2
13a	Solutions Manual for Models for Quantifying Risk , 2005, Cunningham, Herzog, London		2
14	Foundations of Casualty Actuarial Science (fourth edition), 2001, Casualty Actuarial Society		2
15	Promislow, David S, Fundamentals of Actuarial Mathematics , John Wiley & Sons, Chichester, England, 2006	3 (sections 2-11, 13-15)	3 (sections 12, 16-20)
16	Andrews, D, Assessing Alternative Financing Methods for the Canadian Health Care System in View of Population Aging , McMaster University, SEDAP Working Paper No.224, http://www.soa.org/files/pdf/ARCH07v41n1_VIII.pdf		3
17	Bolnick, Howard J., Designing A World.-Class Health Care System , North American Journal Volume 7(2), pp 1-23, http://www.soa.org/library/journals/north-american-actuarial-journal/2003/april/naaj0304_1.pdf	3	
18	Folland, Sherman, Allen C. Goodman and Miron Steno, The Economics of Health and Health Care (5th edition) by, Prentice-Hall. Inc., Upper Saddle River, New Jersey	3 (ch. 1-11, 17-22)	
19	Macintyre, Duncan M, Voluntary Health Insurance and Rate Making , Cornell University Press	3 (ch. 1-6, 8)	
20	William H. Aitken, Problem Solving Approach to Pension Funding and Valuation , 2nd edition, 1996, ACTEX Publications Inc., Winsted, Connecticut	4	
21	William H. Aitken, Solution Manual for A Problem Solving Approach to Pension Funding and Valuation , 2nd edition, 1996, ACTEX Publications Inc., Winsted, Connecticut	4	
22	Whitehouse, Edward, New Indicators of 30 OECD Countries' Pension Systems , <i>Journal of Pension Economics and Finance</i> , 2006 Volume 5, Issue 03 November 2006	4 (str. 275-298)	
23	Zvi Bodie, Alex Kane, Alan J. Marcus, Essentials of Investments , 5th ed.,2003	5	
24	David Alexander and Simon Archer, International Accounting/Financial Reporting Standards Guide , 2006, CCH Group, Chicago		5 (16, 34)
25	George E. Rejda, Principles of Risk Management and Insurance , 10th edition (2007), International edition, Pearson Education	5 (ch. 2, 5-7)	5 (ch. 1, 3-4, 8-27)
26	Stephen G. Ryan, Financial Instruments and Institutions: Accounting and Disclosure Rules , 2nd edition, New Jersey: John Wiley & Sons Inc.	5 (ch. 6, 14-16)	5 (ch. 1-5, 7-13)
27	Arne Sandstrom , Solvency: Models, Assessment and Regulation (2006), Boca Raton, FL: Chapman & Hall	5 (ch. 2-4, 7-8, 12-14)	5 (ch. 1, 5-6, 9-11)
28	Herve Stolowy and Michel Lebas, Financial Accounting and Reporting: A Global Perspective , 2nd edition (2006), London: Thomson Learning	5 (ch. 1 (1.1-1.3), 2, 3 (1.1-1.5), 4 (1.1-1.2), 5 (1.1-1.2), 11 (1.1-1.3), 12 (1.1-1.7), 13 (1.1-1.4), 15 (1.1-1.4))	5 (ch. 1 (2.1-2.3), 3 (2.1-2.3), 4 (2.1-2.2), 5 (2.1-2.5), 6-10, 11 (2.1-2.9), 12 (2.1-2.5), 13 (2.1-2.4), 14, 15 (2.1-2.6))
29	Nikola Petrovic, Financial Reporting – Core Reading , 2010	5	
30	Barry J. Epstein and Eva K. Jermakowicz, Interpretation and Application of International Financial Reporting Standards (2007), New Jersey: John Wiley & Sons Inc.	5 (ch. 10, 13, 24)	5 (ch. 1-9, 11-12, 14-23, 25-27)

31	CEA (2007) Solvency II: Understanding the process , http://www.cea.eu/uploads/DocumentsLibrary/documents/Mail%20-%20Solvency%20II%20-%20Understanding%20the%20process.pdf		5
32	CEA (2006) Solvency II: Introductory guide http://www.cea.eu/uploads/DocumentsLibrary/documents/Solvency%20II%20-%20Introductory%20Guide.pdf		5
33	CFO Forum (2004), Basis For Conclusions – European Embedded Value Principles http://www.cfoforum.nl/letters/basis_for_conclusions.pdf		5
34	IAA Standards of Practice http://www.actuaries.org/index.cfm?lang=EN&DSP=PUBLICATIONS&ACT=STANDARDS_CURRENT		5
35	Core reading .ppt od 1.1 do 1.14 i .xls od 1.1 do 1.17	1	
36	Core reading video Level 1 od Day 1 part 1 of 1 do Day 13 part 2 of 2		1
37	Core reading .pdf od 2.1 do 2.3 i .xls od 2.1 do 2.3	2	
38	Core reading video Level 2a od Day 1 part 1 of 2 do Day 11 part 2 of 2		2
39	Core reading .ppt od 2.4 do 2.5	2	
40	Core reading video Level 2b od Day 1 part 1 of 1 do Day 10 part 1 of 1		2
41	Core reading .pdf od 3.1 do 3.13	3	
42	Core reading video Level 3a od Day 1 part 1 of 2 do Day 16 part 2 of 2		3
43	Core reading .ppt od 3.14 do 3.22	3	
44	Core reading video Level 3b od Day 1 part 1 of 2 do Day 5 part 2 of 2		3
45	Core reading .ppt od 4.1 do 4.14	4	
46	Core reading video Level 4 od Day 1 part 1 of 2 do Day 10 part 1 of 1		4
47	Core reading .ppt od 5.1 do 5.7 i .xls od 5.1 do 5.2	5	
48	Core reading audio .mp3 Level 5a		5
49	Core reading .ppt od 5.8 do 5.12, .pdf 5.3, .doc 5.4 i 5.5 i .xls 5.6	5	
50	Core reading video Level 5b od Day 1 part 1 of 2 do Day 5 part 1 of 1		5
51	Zakon o osiguranju ("Službeni glasnik RS", br. 55/2004, 61/2005, 101/2007 i 107/2009)	1, 2, 3, 4, 5	
52	Odluka o sadržini mišljenja ovlašćenog aktuara ("Službeni glasnik RS", br. 19/2005)	1, 2, 3, 4, 5	
53	Odluka o bližim kriterijumima i načinu obračunavanja matematičke rezerve i rezerve za učešće u dobiti ("Službeni glasnik RS", br. 7/2010)	1, 2, 3, 4, 5	
54	Odluka o bližim kriterijumima i načinu obračunavanja prenosnih premija ("Službeni glasnik RS", br. 19/2005)	1, 2, 3, 4, 5	
55	Odluka o bližim kriterijumima i načinu obračunavanja rezervisanih šteta ("Službeni glasnik RS", br. 86/2007)	1, 2, 3, 4, 5	
56	Odluka o načinu utvrđivanja visine margine solventnosti ("Službeni glasnik RS", br. 31/2005 i 21/2010)	1, 2, 3, 4, 5	
57	Odluka o ograničenjima pojedinih oblika deponovanja i ulaganja tehničkih rezervi i o najvišim iznosima pojedinih deponovanja i ulaganja garantne rezerve društva za osiguranje ("Službeni glasnik RS", br. 35/2008, 111/2009 i 3/2011)	1, 2, 3, 4, 5	
58	Odluka o načinu utvrđivanja i praćenju likvidnosti društva za osiguranje ("Službeni glasnik RS", br. 3/2005)	1, 2, 3, 4, 5	
59	Odluka o bližim kriterijumima i načinu obračunavanja rezervi za izravnaje rizika ("Službeni glasnik RS", br. 13/2005 i 23/2006)	1, 2, 3, 4, 5	
60	Zakon o obligacionim odnosima ("Službeni list SFRJ", 6p. 29/78, 39/85, 45/89 i 57/89 i "Službeni list SRJ", 6p. 31/93)	1, 2, 3, 4, 5	
61	Pravilnik o kontnom okviru i sadržini računa u kontnom okviru za društva za osiguranje ("Službeni glasnik RS", br. 15/2007, 3/2009 i 35/2010)	1, 2, 3, 4, 5	

62	Pravilnik o sadržaju i formi obrazaca finansijskih izveštaja društava za osiguranje ("Službeni glasnik RS", br. 3/2009 i 5/2010)	1, 2, 3, 4, 5	
63	Zakon o dobrovoljnim penzijskim fondovima i penzijskim planovima ("Službeni glasnik RS", br. 85/2005)	4	
64	Code of professional conduct (Pravila profesionalnog ponašanja međunarodnog udruženja aktuara), http://www.soa.org/about/membership/about-code-of-professional-conduct.aspx	1, 2, 3, 4, 5	
65	Code of Professional Conduct for Actuaries in EU Countries (Pravila profesionalnog ponašanja za aktuare u Evropskoj Uniji), http://www.actuaries.org/INDEX.CFM?DSP=ABOUT&ACT=CODE&LANG=EN	1, 2, 3, 4, 5	

Napomene:

O-osnovna literatura, D-dodatna literatura

*Ukoliko uz nivo ne stoji oznaka poglavlja knjige podrazumeva se da je za taj nivo potrebna cela knjiga.

Literatura pod rednim brojem 22 i 63 primenjivaće se od 20.07.2008. godine.

U slučaju da se na sajtu, na kome se nalazi navedena literatura, sprovedu izmene, pod propisanom literaturom se podrazumeva literatura sa izmenjenog sajta. Navedena literatura dostupna je i u papirnoj formi u biblioteci Narodne banke Srbije.

Core reading (redni br. 35-50) dostupan je u elektronskoj formi u biblioteci Narodne banke Srbije.

Uporedni pregled originalnih elektronskih naziva dokumenata (naziv na CD-u) i naziva tih dokumenata u spisku literature

Nivo 1:

Naziv na CD-u	Naziv u spisku literature
Course1.Lect1.Int.2007.8.ppt	Core reading 1.1.ppt
Course1.Lect2.Ann.2007.8.ppt	Core reading 1.2.ppt
Course1.Lect3.Lif.2007.8.ppt	Core reading 1.3.ppt
Course1.Lect4.LRes.2007.8.ppt	Core reading 1.4.ppt
Course1.Health.L1.2007.8_Overview.ppt	Core reading 1.5.ppt
Course1.Health.L2.2007.8_Setup.ppt	Core reading 1.6.ppt
Course1.Lect5.PC.2007.8.ppt	Core reading 1.7.ppt
Course1.Lect6.PCRes.2007.8.ppt	Core reading 1.8.ppt
Course1.Lect7.Util.2007.8.ppt	Core reading 1.9.ppt
Course1.Lect8.Re.2007.8.ppt	Core reading 1.10.ppt
Course1.Lect9.Ret.2007.8.ppt	Core reading 1.11.ppt
Course1.Lect10.FinRet.2007.8.ppt	Core reading 1.12.ppt
Course1.Lect11.Inv.2007.8.ppt	Core reading 1.13.ppt
Course1.Lect12.Port.2007.8.ppt	Core reading 1.14.ppt
Course1.Ex1.Int.2007.7.xls	Core reading 1.1.xls
Course1.Ex2.Bonds.2007.7.xls	Core reading 1.2.xls
Course1.Ex3.Annuity.2007.7.xls	Core reading 1.3.xls
Course1.Ex4.Life.2007.7.xls	Core reading 1.4.xls
Course1.HealthEx.ClaimCost.2007.8.xls	Core reading 1.5.xls
Course1 HealthEx ClaimCost 17.7.2007.xls	Core reading 1.6.xls
ispravljen file - Course1 HealthEx ClaimCost 17-7-2007.xls	Core reading 1.7.xls
Course1.Ex5.PCPrem.2007.7.xls	Core reading 1.8.xls
Course1.Ex6.PCRes.2007.7.xls	Core reading 1.9.xls
Course1.Ex7.Util.Risk.2007.7.xls	Core reading 1.10.xls
Course1.Ex8.Reins.2007.7.xls	Core reading 1.11.xls
Course1.Ex9.DC.2007.7.xls	Core reading 1.12.xls
ActTrain.2006.11Ex12a.DC.XLS	Core reading 1.13.xls
Course1.Ex10.DBValn.2007.7.xls	Core reading 1.14.xls
Course1.Ex11.DBFunding.2007.7.xls	Core reading 1.15.xls
Course1.Ex12.Invest.2007.7.xls	Core reading 1.16.xls
Course1.Ex13.Eff.2007.7.xls	Core reading 1.17.xls

Nivo 2:

Naziv na CD-u	Naziv u spisku literature
SerbiaLossModelsDay1-7v2.pdf	Core reading 2.1.pdf
SerbiaCredibilityDay8-9v2.pdf	Core reading 2.2.pdf
Day9presentation.pdf	Core reading 2.3.pdf
Example - Day2.xls	Core reading 2.1.xls
Example - Day3.xls	Core reading 2.2.xls
GroupLifePoissonExample.xls	Core reading 2.3.xls
Level 2B Lecture Slides.ppt	Core reading 2.4.ppt
Actuarial Standards (UK).ppt	Core reading 2.5.ppt

Nivo 3:

Naziv na CD-u	Naziv u spisku literature
2. Belgrade.pdf	Core reading 3.1.pdf
3. Belgrade .pdf	Core reading 3.2.pdf
4. Belgrade .pdf	Core reading 3.3.pdf
5. Belgrade .pdf	Core reading 3.4.pdf
6. Belgrade .pdf	Core reading 3.5.pdf

8. Belgrade .pdf	Core reading 3.6.pdf
9. Belgrade .pdf	Core reading 3.7.pdf
10. Belgrade .pdf	Core reading 3.8.pdf
11. Belgrade .pdf	Core reading 3.9.pdf
13. Belgrade .pdf	Core reading 3.10.pdf
14. Belgrade .pdf	Core reading 3.11.pdf
belgrade. coeffvar.pdf	Core reading 3.12.pdf
belgrade.appendix.pdf	Core reading 3.13.pdf
ANDREWS Health Course Day 1 Session 1 0209.ppt	Core reading 3.14.ppt
ANDREWS Health Course Day 1 Session 2 0209.ppt	Core reading 3.15.ppt
ANDREWS Health Course Day 2 Session 1 0209.ppt	Core reading 3.16.ppt
ANDREWS Health Course Day 2 Session 2 0209.ppt	Core reading 3.17.ppt
ANDREWS Health Course Day 3 Session 1 0209.ppt	Core reading 3.18.ppt
ANDREWS Health Course Day 3 Session 2 0209.ppt	Core reading 3.19.ppt
ANDREWS Health Course Day 4 Session 1 0209.ppt	Core reading 3.20.ppt
ANDREWS Health Course Day 4 Session 2 0209.ppt	Core reading 3.21.ppt
ANDREWS Health Course Day 5 Session 1 0209.ppt	Core reading 3.22.ppt

Nivo 4:

Naziv na CD-u	Naziv u spisku literature
Lecture 1.ppt	Core reading 4.1.ppt
Lecture 2.ppt	Core reading 4.2.ppt
Lecture 3.ppt	Core reading 4.3.ppt
Lecture 4.ppt	Core reading 4.4.ppt
Lecture 5.ppt	Core reading 4.5.ppt
Lecture 6.ppt	Core reading 4.6.ppt
Lecture 7.ppt	Core reading 4.7.ppt
Lecture 8.ppt	Core reading 4.8.ppt
Lecture 9.ppt	Core reading 4.9.ppt
Lecture 10.ppt	Core reading 4.10.ppt
Lecture 11.ppt	Core reading 4.11.ppt
Lecture 12.ppt	Core reading 4.12.ppt
Lecture 13.ppt	Core reading 4.13.ppt
Lecture 14.ppt	Core reading 4.14.ppt

Nivo 5:

Naziv na CD-u	Naziv u spisku literature
session 1.ppt	Core reading 5.1.ppt
session 2.ppt	Core reading 5.2.ppt
session 3.ppt	Core reading 5.3.ppt
session 4.ppt	Core reading 5.4.ppt
session 5.ppt	Core reading 5.5.ppt
session 6.ppt	Core reading 5.6.ppt
session 7-new.ppt	Core reading 5.7.ppt
HW DATA 07.xls	Core reading 5.1.xls
L01 - MV optimisation.xls	Core reading 5.2.xls
Financial reporting-Day 1 v2.ppt	Core reading 5.8.ppt
Financial reporting-Day2.ppt	Core reading 5.9.ppt
Financial reporting-Day3.ppt	Core reading 5.10.ppt
Financial reporting-Day4.ppt	Core reading 5.11.ppt
Financial reporting - Day 5.ppt	Core reading 5.12.ppt
Basalt.pdf	Core reading 5.3.pdf
Basalt.doc	Core reading 5.4.doc
Exercises.doc	Core reading 5.5.doc
Tutorial IS v2.xls	Core reading 5.6.xls