

ACT452H1S LOSS MODELS II - 2015

Pre/corequisites

ACT348H, ACT451H, STA261H, STA347H

Students who do not have the prerequisites or prerequisite waivers will be removed from the course on Wednesday, January 15.

Lecture Times and Locations

Monday 2PM-3PM UC 244, Wednesday 2PM-4PM, UC 244

Instructor & Office Hours

S. Broverman, SS6016, 978-4453, sam@utstat.toronto.edu

Monday 10AM-Noon , Wednesday 1-2PM

Recommended Reference Material

ACTEX Model Estimation - In Volume 1 of ACTEX Study Guide for Exam C
(available from www.actexamdriver.com)

Loss Models, From Data to Decisions, S. Klugman, etc. 3rd Ed.

Lecture notes and problem sets will be posted on Blackboard.

Course Outline

The course will cover the material in the Model Estimation section of ACTEX Study Guide for Exam C. Material on Poisson processes may be covered as well.

Marking Scheme

Three term tests.

Test 1 - Wed., Feb. 11, 2-4PM 45%

Test 2 - Wed., Mar. 11, 2-4PM 30%

Test 3 - Wed. Apr. 1, 2-4M 25%

There will be an oral makeup test for those who miss a term test.

Those who miss a term test must submit within one week of the test a U of Toronto Student Medical Certificate completed by a physician who attended to the illness and must schedule the oral makeup test to take place within two weeks of the original test. Failure to do so will result in a mark of 0 for that test.

A calculator will be needed for some test questions. There is no restriction on the type of calculator allowed.