

# ACT352H1 S

## Statistical Methods for Actuarial Loss

### Winter 2026 Syllabus

#### Course Meetings

##### ACT352H1 S

Section	Day & Time	Delivery Mode & Location
LEC0101	Wednesday, 11:00 AM - 1:00 PM	In Person: UC 161
	Friday, 10:00 AM - 11:00 AM	In Person: UC 161

Refer to ACORN for the most up-to-date information about the location of the course meetings.

#### Course Contacts

**Instructor:** Sheldon Lin

**Email:** [sheldon.lin@utoronto.ca](mailto:sheldon.lin@utoronto.ca)

**Phone:** 416-978-3452

**Additional Notes:** Wednesdays 2-4pm, Room 9111, 9th Floor, Ontario Power Building 700 University Ave

#### Course Overview

Insurance data often exhibits unique characteristics such as deductibles, policy limits, and truncation, requiring specialized statistical methods to model and analyze losses and survival outcomes. This course introduces statistical methods for modelling and analyzing loss and survival data in actuarial science. Key topics include product-limit estimation, empirical estimation methods, moment and percentile estimation, maximum likelihood estimation, and simulation techniques. Emphasis is placed on understanding the theoretical foundations of these methods and applying them to real loss data using R.

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**Prerequisites:** ACT240H1, ACT245H1, ACT247H1, ACT351H1/ ACT451H1

**Corequisites:** STA261H1/ STA238H1

**Exclusions:** ACT452H1

**Recommended Preparation:** None

**Credit Value:** 0.5

## **Marking Scheme**

<b>Assessment</b>	<b>Percent</b>	<b>Details</b>	<b>Due Date</b>
<b>Quizzes</b>	10%		No Specific Date
<b>Test 1</b>	30%		2026-02-06
<b>Test 2</b>	35%		2026-03-13
<b>Test 3</b>	25%		2026-04-06

### **Late Assessment Submissions Policy**

For a missing test, students must contact me to arrange a time within one week for an individual test.