

## **ACT452H1S LOSS MODELS II - 2020**

### **Pre/corequisites**

ACT348H, ACT451H, STA261H, ACT350H/STA347H

### **Lecture Times and Locations**

Monday 2PM-3PM , Wednesday 2PM-4PM, SS 2108

### **Instructor & Office Hours**

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

Monday 11AM-Noon, Thursday 1-2PM

### **Recommended Reference Material**

ACTEX Model Estimation and Casualty Topics

In Sections 22 to 31 and 41 and 42 of ACTEX Study Guide for Exam STAM

(available from [www.actexamdriver.com](http://www.actexamdriver.com))

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

**Lecture notes and problem sets will be posted on Quercus.**

### **Course Outline**

The course will cover the material in the Model Estimation section of ACTEX Study Guide for Exam STAM. Material on Casualty Insurance will be covered as well, time permitting.

### **Marking Scheme**

Term Test - 40%

Final Exam - 60%

There will be no makeup test. Anyone who misses the term test and has a valid doctor note will have the term test weight transferred to the final exam.

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