

# **ACT466H1S/STA2505H1S CREDIBILITY AND SIMULATION**

## **Pre/corequisites**

ACT451H, STA261, ACT350H/STA347H

## **Lecture Times and Locations**

Tuesday 11AM-12PM, SS 581 Thursday 10AM-12PM, SS 1080

## **Instructor & Office Hours**

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

Monday 11AM-Noon , Thursday 1-2PM

## **Recommended Reference Material**

ACTEX Credibility and Simulation

Credibility - Sections 32 to 38 in ACTEX Study Guide for STAM

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

Simulation - Course notes

Loss Models, From Data to Decisions, S. Klugman, etc. 3rd Ed., Chapters 20,21

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

## **Course Outline**

This course will cover the Credibility topics in the ACTEX Study Guide for Exam STAM as well as the simulation topic from course notes

## **Marking Scheme**

Term Test 1 - 35% , Term Test 2 - 35% , Term Test 3 - 25 % , In class quizzes - 5%

There will be no makeup tests. Anyone who misses a term test and has a valid doctor note will have the term test weight distributed to the following test(s).

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