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)
  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.