ACT466H1 S

Credibility and Simulation

Winter 2025 Syllabus

Course Meetings

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Section	Day & Time	Delivery Mode & Location
LEC0101	Tuesday, 11:00 AM - 12:00 PM Thursday, 10:00 AM - 12:00 PM	In Person: BA 1240 In Person: FE 326

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

Course Contacts

Instructor: Andrei Badescu
Email: badescu@utstat.utoronto.ca
Additional Notes: No

Course Overview

Limited fluctuation credibility, Bayesian estimation, Buhlmann credibility, non-parametric credibility methods, inverse transformation simulation method, specialized simulation methods for the normal and lognormal distributions, Monte Carlo methods, the bootstrap method.

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Prerequisites: ACT240H1 (minimum 63%), ACT245H1 (minimum 63%), ACT247H1 (minimum 63%), STA261H1/ STA238H1, ACT451H1
Corequisites: None
Exclusions: None
Recommended Preparation: None
Credit Value: 0.5

Marking Scheme

Assessment	Percent	Details	Due Date
Test 1	25%		2025-01-30
Test 2	25%		2025-03-11

In-Person Final Exam	50%		Final Exam Period

Late Assessment Submissions Policy

If both tests are missed an oral exam for 25% will replace one of the tests and the other will be moved to the final exam.