

## **ACT451H1S/STA2500H LOSS MODELS**

### **Pre/corequisites**

STA261H; STA347H; ACT348H

**You are subject to removal from the course if you are missing any of these**

### **Lecture Times and Locations**

Tuesday 11AM-12PM, Thursday 10AM-12PM, SS1088

### **Instructor & Office Hours**

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

Monday 1:30 to 3PM or by appointment

### **Textbook**

ACTEX STAM Study Manual - this is used for ACT451, ACT452 and ACT466  
(available from [www.actexamdriver.com](http://www.actexamdriver.com))

### **Recommended Reference**

Loss Models, From Data to Decisions, S. Klugman, etc. 4th Ed.

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

### **Course Outline**

ACT451 will cover material from Section 1 to about Section 21 of the STAM Study Manual if time permits. ACT452 is a follow up course so the material will continue in ACT452 up to Section 30

### **Marking Scheme**

One term test (October 25-40%) and a final exam (60%)

**Those who miss a term test must submit within one week of the test a U of Toronto Student Medical Certificate completed by a physician who attended to the illness. Failure to do so will result in a mark of 0 for that test. For those with a valid certificate, test weight will be moved to the final exam.**

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