



ACMA 315 Credibility Theory

Spring 2008
Day Course

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: [Dr. Cary Tsai](#)

Prerequisite:

STAT 285

Required Text:

Loss Models: From Data to Decisions, 2nd Edition, 2004, S.A.Klugman, H.H. Panjer and G.E. Willmot; publisher: Wiley

References:

Introduction to Probability Models, (8th Edition), 2003, S.M. Ross

Foundations of Casualty Actuarial Science (4th Edition), 2004, H.C.Mahler and C.G. Dean

Introduction to Credibility Theory (3rd Edition), 1999, T.N.Herzog ACTEX

ACTEX Study Manual for SOA Exam C and CAS Exam 4, by S.A.Broverman, Publisher: ACTEX

Calendar Description:

Limited fluctuation credibility theory: full credibility, partial credibility. Greatest accuracy credibility theory: the Bayesian methodology, the credibility premium, the Buhlmann model, the Buhlmann-Straub Buhl0012O model,