

# ACMA 445

## Loss Models: Estimation and Selection

Spring 2012  
Day Course

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

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Instructor: [Dr. Cary Tsai](#)

**Prerequisite:**

ACMA 320

**Required Text:**

*Loss Models: From Data to Decisions, 3rd Edition, 2008, S.A.Klugman, H.H. Panjer and G.E. Willmot; Publisher: Wiley*

**References:**

*ACTEX Study Manual for SOA Exam C and CAS Exam 4, Fall 2005 Edition, by S.A.Broverman, Publisher: ACTEX*  
*Survival Models and Their Estimation, 3rd Edition, by D. London, Publisher: ACTEX*

**Calendar Description:**

Quality of an estimator: unbiasedness, asymptotic unbiasedness, consistency, means squared error, uniform minimum variance.  
Confidence interval. Tests