

SPRING 2023 - ACMA 455 D100

LOSS MODELS II (3)

Class Number: 5817 Delivery Method: In Person

COURSE TIMES + LOCATION:

Mo 2:30 PM – 4:20 PM

AQ 5035, Burnaby

We 2:30 PM – 3:20 PM

AQ 5035, Burnaby

INSTRUCTOR:

Himchan Jeong

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1 778 782-6591

PREREQUISITES:

ACMA 355 with a minimum grade of C.

Description

CALENDAR DESCRIPTION:

Aggregate loss models. Credibility: models and estimation. Insurance and reinsurance coverages. Pricing and reserving for short-term insurance coverages. Covers part of the syllabus for Exam STAM of the Society of Actuaries. Quantitative.

COURSE DETAILS:

This course covers the fundamentals of actuarial loss models. The topics covered correspond to Chapters 8, 9, Section 13.3 and

writing professional examinations shall also be subject to the [Code of Conduct and Ethics for Candidates in the CIA Education System](#) and the associated [Policy on Conduct and Ethics for Candidates in the CIA Education System](#). For more information, please visit information for candidates on [obtaining UAP credits](#).

Grading

Assignments	19%
Exam 1	27%
Exam 2	27%
Exam 3	27%

NOTES:

Above grading is subject to change

Materials

MATERIALS + SUPPLIES:

Access to high-speed internet, webcam.

REQUIRED READING:

Loss Models: From Data to Decisions, 5th Edition, 2019, S.A.Klugman, H.H. Panjer and G.E. Willmot; publisher: Wiley.

RECOMMENDED READING:

Foundations of Casualty Actuarial Science (4th Edition), 2001, H.C.Mahler and C.G. Dean (Study Note C-21-01)

[Topics in Credibility, C.G. Dean \(Study Note C-24-051\)](#)

ACTEX study manual for SOA Exam STAM and CAS Exam 4, S.A.Broverman, Publisher: ACTEX

REQUIRED READING NOTES:

Your personalized Course Material list, including digital and physical textbooks, are available through the SFU Bookstore website by simply entering your Computing ID at: shop.sfu.ca/course-materials/my-personalized-course-materials.

DEPARTMENT UNDERGRADUATE NOTES:

Students with Disabilities:

Students requiring accommodations as a result of disability must contact the Centre for Accessible Learning 778-782-3112 or caladmin@sfu.ca.

Tutor Requests:

Students looking for a tutor should visit <https://www.sfu.ca/stat-actsci/all-students/other-resources/tutoring.html>. We accept no

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SFU's Academic Integrity website <http://www.sfu.ca/students/academicintegrity.html> is