

Mathematics 5634 Loss Models II Spring 3 credits

Catalog Description:

5633-5634 introduces students to the construction and evaluation of actuarial models, with topics covered by examinations of the Society of Actuaries and the Casualty Actuarial Society.

Prerequisite:

C- or better in 5633.

Exclusions:

Open only to actuarial science majors and to MMS students specializing in Financial Math.

Topics List:

- 1. Estimation of data.
- 2. Parameter estimation.
- 3. Model selection.
- 4. Simulation.
- 5. Credibility.