Statistics 437  
Actuarial Models

(see Course Descriptions for the applicable academic year: [http://www.ucalgary.ca/pubs/calendar/](http://www.ucalgary.ca/pubs/calendar/))


**Syllabus**

**Topics**

Chapter 2: Random Variables

Chapter 3: Basic Distributional Quantities

Chapter 4: Characteristics of Actuarial Models

Chapter 5: Continuous Models

Chapter 6: Discrete Distributions and Processes

**Daniel Study Note**

Chapter 8: Frequency and Severity with Coverage Modifications

Chapter 9: Aggregate Loss Models

Chapter 20: Simulation

Some of the material in the chapters listed above is clearly a review of material that appears in MATH 321 or MATH 323 or STAT 323 (e.g., like Sections 3.1 and 3.2), and may be covered as a reading assignment rather than during class time.

It is intended that this course should cover a portion of the syllabus for that part of the professional actuarial examination concerned with the Construction and Evaluation of Actuarial Models. Currently, this corresponds to most of the material listed above from Chapters 3-6, 8, 9 and 20 that is on the syllabus for the Society of Actuaries Exam C. This course syllabus should be updated as needed, with this objective in mind.

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