

## ACT452S Loss Models II Winter 2010

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Office hours: Mondays 10am-12pm, Wednesdays 10am-12pm, or by appointment.

Lectures: Monday 1-3pm from January 11 to February 22, Monday 2-3pm from March 1-March 29 (SS1074) and Wednesday 2-4pm (SS1073).

**Please note that there will be no class on Jan 4 and 6, and Feb 1 and 3. The first class is on Jan 11 from 1-3pm. The classes on Monday of Weeks Jan 11, 18, 25 and Feb 8 and 22 are 2 hours from 1pm to 3pm.**

### Textbook

Broverman, S., ACTEX Study Manual for the SOA Exam C and CAS Exam 4, 2009 Edition, Volume One.

This course will cover all 15 sections of Part II of the manual: Model Estimation.

The study manual consists of two volumes and is available at ACTEX Publications (<http://www.actexamdriver.com/>) for USD195. The second volume is for ACT466.

### Midterm Test and Final Exam

There will be a midterm test and a final exam. The midterm test accounts for 40% of the final mark and the final exam accounts for 60% of the final mark. The term test is 90 minutes long and will tentatively be given on Feb 24 from 2pm to 3:30pm. The final exam will be two hours and given during the faculty exam period. There will be no homework but I will assign some practice problems from the study manual every two weeks. They will be posted on my website.

Should you be forced to miss a term test, you are required by faculty regulations to submit, within one week, appropriate documentation from the U of T Health Services to me or to the Departmental Office SS6018 (Print on it your NAME, STUDENT NUMBER, course number, and date.). **And you must contact me to arrange a time within one week for an individual oral makeup test.**