

George Mason University
Math 653
Course Syllabus

Term Fall 2017
Title Loss Models
Course Math 653
Location Robinson Hall Room A243
Time Mon 7:20pm - 10pm
Professor: Dr Eckley
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 office: 703 993 1682
Office 4th floor of Exploratory Hall, room 4451
Office Hours Tue and Thu, 1pm - 7pm

Description

This course helps the student prepare for the Construction and Evaluation of Actuarial Models exam, ie exam "C", in the Society of Actuaries sequence (exam "4" in the Casualty Actuarial Society sequence).

The book is Loss Models 4th Edition by Klugman, Panjer, and Willmot.

Procedures

The class will consist mostly of a series of lectures.

Grading will be divided as follows:

Quizzes	50
Final exam	50

We will have a quiz at the end of every class, usually consisting of one or more exercises taken from the book.

The final exam will be computationally based, with a precise numeric answer expected for most questions.

Calendar

<u>Date</u>	<u>Topic</u>
31-Aug	Chapter 3
07-Sep	Chapter 3
14-Sep	Chapter 4
21-Sep	Chapter 4
28-Oct	Chapter 5
05-Oct	Chapter 5
12-Oct	Chapter 6
19-Oct	Chapter 6
26-Oct	Chapter 8
02-Nov	Chapter 8
09-Nov	Chapter 9, Sections 9.1–9.7 (excluding 9.6.1)
16-Nov	Chapter 9, Sections 9.8.1–9.8.2
23-Nov	No Class
30-Nov	Review
07-Dec	Review
14-Dec	Final