

**George Mason University**  
**Math 653**  
**Course Syllabus**

Term            Fall 2018  
Title            Loss Models  
Course          Math 653  
Location        Robinson Hall Room A243  
Time            Thu 7:20pm - 10pm  
Professor:      Dr Eckley  
                  [deckley2@gmu.edu](mailto:deckley2@gmu.edu)  
                  mobile: 571 277 7927 (use sparingly)  
                  office: 703 993 1682  
Office          4th floor of Exploratory Hall, room 4451  
Office Hours   Tue noon - 4pm; Wed 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>
30-Aug	Chapter 3
06-Sep	Chapter 3
13-Sep	Chapter 4
20-Sep	Chapter 4
27-Oct	Chapter 5
04-Oct	Chapter 5
11-Oct	Chapter 6
18-Oct	Chapter 6
25-Oct	Chapter 8
01-Nov	Chapter 8
08-Nov	Chapter 9, Sections 9.1–9.7 (excluding 9.6.1)
15-Nov	Chapter 9, Sections 9.8.1–9.8.2
22-Nov	No Class
29-Nov	Review
06-Dec	Review
13-Dec	Final