

**Dynamic Schedule:** Visit [Minerva Class Schedule](#)[https://horizon.mcgill.ca/pban1/bwckschd.p\\_disp\\_dyn\\_sched](https://horizon.mcgill.ca/pban1/bwckschd.p_disp_dyn_sched) for course dates & times.McGill.ca (<https://www.mcgill.ca>) / Overview (/study/2022-2023/) / All Courses (/study/2022-2023/courses/search)

## MATH 541 Nonlife Actuarial Models (4 credits)

Offered by: Mathematics and Statistics ([Faculty of Science \(/study/2022-2023/faculties/science/\)](#))

### Overview

Mathematics & Statistics (Sci) : Stochastic models and inference for loss severity and claim frequency distributions; computational techniques for the aggregation of independent risks (Panjer's algorithm, FFT, etc.); risk measures and quantitative risk management applications; models and inference for multivariate data, heavy-tail distributions, and extremes; dynamic risk models based on stochastic processes and ruin theory.

**Terms:** This course is not scheduled for the 2022-2023 academic year.

Instructors: There are no professors associated with this course for the 2022-2023 academic year.

- Prerequisites: [MATH 323 \(/study/2022-2023/courses/math-323\)](#) and [MATH 324 \(/study/2022-2023/courses/math-324\)](#) or equivalent

*This course may be used as a required or complementary course in the following programs:*

[Bachelor of Arts \(B.A.\) - Major Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-arts-ba-major-concentration-statistics/\)](#)

[Bachelor of Arts \(B.A.\) - Major Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/basc/undergraduate/programs/bachelor-arts-ba-major-concentration-statistics/\)](#)

[Bachelor of Arts \(B.A.\) - Supplementary Minor Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-arts-ba-supplementary-minor-concentration-statistics/\)](#)

[Bachelor of Arts \(B.A.\) - Supplementary Minor Concentration Statistics \(/https://www.mcgill.ca/study/2022-2023/faculties/basc/undergrad](#)

[uate/programs/bachelor-arts-ba-supplementary-minor-concentration-statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-arts-ba-supplementary-minor-concentration-statistics)

[Bachelor of Science \(B.Sc.\) - Honours Probability and Statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-honours-probability-and-statistics)  
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-honours-probability-and-statistics>)

[Bachelor of Science \(B.Sc.\) - Honours Probability and Statistics](https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-science-bsc-honours-probability-and-statistics)  
(<https://www.mcgill.ca/study/2022-2023/faculties/arts/undergraduate/programs/bachelor-science-bsc-honours-probability-and-statistics>)

[Bachelor of Science \(B.Sc.\) - Liberal Program - Core Science Component Statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-liberal-program-core-science-component-statistics)  
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-liberal-program-core-science-component-statistics>)

[Bachelor of Science \(B.Sc.\) - Major Statistics](https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics)  
(<https://www.mcgill.ca/study/2022-2023/faculties/science/undergraduate/programs/bachelor-science-bsc-major-statistics>)



Visit *Minerva Class Schedule* for course dates & times

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([https://horizon.mcgill.ca/pban1/bwckschd.p\\_disp\\_dyn\\_sched](https://horizon.mcgill.ca/pban1/bwckschd.p_disp_dyn_sched))

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