

Spring 2014

University of Akron

3470: 472/572 Actuarial Science II

Time and Place: MWF 3:20 - 4:10pm CAS 130

Instructor: Nao Mimoto

Office: CAS 413

Phone: (330) 972 8011

Email: nmimoto@uakron.edu

Office Hours: By appointment

Prerequisite: 3470:471 or equivalent

Course Description: Study of survival, severity, frequency and aggregate models, construction and selection of parametric models, credibility and simulation. Use of statistical methods to estimate parameters of such models given sample data.

This course is aimed toward preparing students for SOA Exam C/CAS Exam 4.

Textbook: Vladimir Rotar, Actuarial Models 2nd Ed. CRC Press Stuart A. Klugman, Loss Models: From Data to Decisions 4th (or 3rd) Ed., Wiley. (supplemental)
Robin J. Cunningham, Models for Quantifying Risk 4th (or 3rd) Ed. ACTEX. (supplemental)

Homework Assignments: There will be weekly assignments. Assignments contain practice problem for Exam C/4.

Attendance: You are expected to attend all meetings of the class. If you miss a class for whatever reason, you are responsible for all covering materials, assignments and deadlines.

Grading Scale: Grading is based on homework and exam scores according to the following schemes, and a course grade will be given according to the following scale:

Assignments	40%
Midterm 1	20%
Midterm 2	20%
Final	20%

A		B		C		D	
90%		80%		70%		60%	

A plus/minus grade may be assigned if a student's total fall just below one of the cut-offs.

ADA: Any student who feels he/she may need an accommodation based on the impact of a disability should contact the Office of Accessibility at (330) 972-7928. The office is located in Simmons Hall room 105. Their web page can be viewed at <http://www.uakron.edu/access/>.

Disclaimer: The instructor reserves the right to make any changes he considers academically advisable. Changes will be announced in class and on the course web site. It is your responsibility to keep up with any changed policies and assignments.

Academic Honesty: The use of a crib sheet as well as copying homework, quizzes, or examinations constitutes academic dishonesty and will be referred to the Student Discipline Office. Please refer to the University of Akron's Academic Dishonesty Policies Publication for a more detailed discussion about Academic Dishonesty.

Table 1: **Important Dates**

Jan 20	Last day to add (no signatures required)
Jan 26	Last day to add (with Instructor, Advisor, and Dean signatures)
Jan 26	Last day to drop without "WD" appearing on academic record (no signatures required)
Mar 2	Last day to drop