

COURSE: M349P (#57860) = M389P (#58085), *Actuarial Statistical Estimates*; MW 3-4:15 in RLM7.104. Fall 2009.

TEACHER: Jim Daniel, Director of Actuarial Studies, RLM 11.174, MTWTh 9-11
OR by appointment OR take your chances and drop in; 471-7168. e-mail as
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PREREQUISITE: Grades of at least C in M341 (or 340L) and M339J = 389J.

GRADES: There will be three in-class exams—see attached schedule—that will count 35%, 35%, and 30%, respectively. There will not be a Final Exam. Students registered for M389P will have an additional question on each test. Plus/minus grading will be used.

TESTS & TEST-TAKING: Bring your own paper for each test. No books or notes allowed. Calculators of any type are allowed and are in practice necessary; I recommend that you purchase one of the approved calculators allowed at CAS/SoA exams in order to become familiar with it: Texas Instruments BA-35 or BA II Plus or TI-30X or TI-30Xa or TI-30X II. At each test, I'll distribute for your use a copy of the tables used in the J class in the spring. Make-up exams usually will NOT be given; if you are going to miss an exam, you **MUST** have notified either me (or my voice mail) or the Math Department office **BEFORE** the test begins to have even a slight chance of getting a make-up. Sample tests will be distributed a week before each test to give you an idea of the type questions to expect (though not the specific topics, of course).

HOMEWORK: I'll suggest some textbook or old exam problems each Monday and Wednesday that you should work for practice, but they will not be collected. [Get the spring 2007 SoA/CAS Exam C/4 from a link at <http://www.soa.org/education/exam-req/edu-exam-c-detail.aspx> along with the SoA/CAS's sample questions (and solutions) for Exam C/4 available as Study Note C-09-08 from links on the Syllabus with Learning Objectives/Outcomes and Readings that is itself a link on <http://www.soa.org/education/exam-req/edu-exam-c-detail.aspx> again.]

NOTE: The University of Texas at Austin provides upon request appropriate academic accommodations for qualified students with disabilities. For more information, contact the Office of the Dean of Students at 471-6259, 471-6441 TTY.

MATERIAL & CALENDAR: The material to be covered consists of the numbered sections below from the **REQUIRED** texts: the book *Loss Models (3rd Edition)* by Klugman *et alia* (denoted below by K), and the SoA/CAS Study Note C-21-01 by Mahler & Dean on *Credibility* (denoted below by C) downloadable from a link on the Syllabus with Learning Objectives/Outcomes and Readings that is itself a link on <http://www.soa.org/education/exam-req/edu-exam-c-detail.aspx> again. Many students also find a study manual useful in their studying.

Mondays

8/24: *No classes*
31: K12.3, 14.2
7: *Labor Day holiday; no class*
14: K12.3, 14.2, 15.3-4-5
21: K15.5
28: *No class, Daniel gone*
10/5: K12.4, 16.2-3-4
12: K16.3-4
19: C2.2-3-4-5-6
26: C3.1-2-3, 4.1-2-3
11/2: K20.3.6, 20.4-20.4.1
9: K20.4-20.4.2
16: K3.5.2-3-4
23: K21.1, 21.2.5; **sample out**
30: K21.2.6

Wednesdays

26: Orient, review a bit from J class
2: K12.3, 14.2
9: K12.3, 14.2
16: K15.5
23: K15.5
30: K5.4, 12.4; **sample out**
7: **T1 thru K15.5 on 9/30**
14: K16.5, C2.2-3-4-5
21: C2.6, 3.1
28: C5.2-3-4 plus; K20.3.6; **sample out**
4: **T2 thru C note on 10/28**
11: K20.4.2, 3.5.2
18: K21.1
25: *No class; early Thanksgiving holiday*
12/2: **T3 on remainder**

Good luck, and I hope you enjoy class!