Email. berkaoui@yahoo.fr

**Syllabus of Loss models Actu 466.**

* **Textbook:** Marcel B. Finan, An Introductory Guide in the Construction of Actuarial Models: A Preparation for the Actuarial Exam C/4, 2016.
* **Reference book:** S.A. Klugman , H.H. Panjer, and G.E. Willmot, Loss Models from Data to Decisions, 3rd Edition (2008), Wiley.
* **Chapters.**
1. Distributions: Properties and characteristics. (**9** sections 6, 9, 10, 11, 13, 14, 15, 16, 17)
2. Modifications of loss distributions. (**6** sections 31 – 36)
3. Methods of parameter estimation. (**10** sections 46, 47, 58 – 63, 67, 68)
4. Model selection and evaluation. (**5** sections 69 - 73)
* **Exams.**
* Midterm 1 exam (total score 25). 23-10-2017
* Midterm 2 exam (total score 25). 11-12-2017
* Final exam (total score 40).
* Homework (total score 10). Around the 13th week.