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**Syllabus of Credibility theory Actu 465.**

* **Textbook: 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. Bayesian estimations. (**4** sections 20, 64, 65, 66).
2. Credibility theory. (**7** sections 75 – 81)
3. Buhlmann-Straub model. (**4** sections 82-85)
4. Non-parametric estimation. (**3** sections 86 – 88)
5. Empirical distribution for complete data. (**2** sections 49, 50)
6. Estimation of incomplete data. (**6** sections 51 – 57)
7. Basics of stochastic simulation. (**3** sections 89, 90, 91)

* **Exams.**
* Midterm 1 exam (total score 25). 30-10-2017
* Midterm 2 exam (total score 25). 04-12-2017
* Final exam (total score 40).
* Homework (total score 10). Around the 13th week.