

## AS4824A/AS9824A (Short Term Actuarial Mathematics II)

## Fall 2021/2022 Course Outline

## 1. Instructor Information

Instructor	Day/Time	Location	Contact	Office hours
<u>Dr. Amin</u> <u>HASSAN ZADEH</u>	Tuesdays 10:30 am – 11:30 am Thursdays 10:30 am – 12:30 pm	<u>In-person</u> at WSC 240	<a href="mailto:Ahassa45@uwo.ca">Ahassa45@uwo.ca</a>	Mondays 2:00-3:00 pm (Zoom meeting)

Students must use their Western (@uwo.ca) email addresses when contacting their instructors.

## 2. Course Information

Course description:

Students will learn the following subjects:

Pricing and reserving for short-term insurance coverages. Selection, calibration, and validation of parametric models for insurance losses. Credibility theory in insurance and statistical simulation.

List of Prerequisites

A minimum mark of 60% in Statistical Sciences 3858A/B.

List of Antirerequisites:



Topics covered

Chapters 2-5 of Textbook (2) and Chapters 10-13 and 15-19 the textbook (1).

Students are responsible for checking the course OWL site (<http://owl.uwo.ca>) on a regular basis for news and updates. This is the primary method by which information will be disseminated to all students in the class.

All course material will be posted to OWL: <http://owl.uwo.ca>.

If students need assistance with the course OWL site, they can seek support on the OWL Help page. Alternatively, they can contact the Western Technology Services Helpdesk. They can be contacted by phone at 519-661-3800 or ext. 83800.

## 5. Methods of Evaluation

The overall course grade will be calculated as listed below:

Midterm Exam 1 (October 5): 15%

Midterm Exam 2 (November 11): 30%

Final Exam (will be announced by the registrar's office): 55%

All the exams are closed-book.

Non-programmable calculators are allowed on the midterm tests and the final exam. However, SOA approved calculators are strongly recommended.

### CIA Accreditation

This course is accredited under the Canadian Institute of Actuaries (CIA) University Accreditation Program (UAP). Achievement of the minimum required grades in accredited courses may provide credit for preliminary exams. Please note that a combination of courses may be required to achieve exam credit.

Details of required courses and grades at Western University are available at:

<https://www.cia-ica.ca/membership/university-accreditation-program---home/accredited/uwo>.

In addition to the university's internal policies on conduct, including academic misconduct, candidates pursuing credits for writing professional examinations shall also be subject to the Code of Conduct and Ethics for Candidates in the CIA Education System and the associated Policy on Conduct and Ethics for Candidates in the CIA Education System. For more information, please visit Obtaining UAP Credits and the CIA FAQ

### Accommodated Evaluations

If you are unable to meet a course requirement due to illness or other serious circumstances, you must seek approval for the absence as soon as possible. Approval can be granted either through a self-reporting of absence or via the Dean's Office/Academic Counselling unit of your Home Faculty. If you are a Science student, the Academic Counselling Office of the Faculty of Science is located in NCB 280,



- (ii) For medical absences, submitting a Student Medical Certificate (SMC) signed by a licensed medical or mental health practitioner to the Academic Counselling office of their Faculty of Registration.
- (iii) Submitting appropriate documentation for non-medical absences to the Academic Counselling office in their Faculty of Registration.

Note that in all cases, students are required

