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### **mukuba2002.files.wordpress.com**

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## **Loss Models: From Data to Decisions by Stuart A. Klugman**

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**Loss Models: From Data to Decisions - Stuart A. Klugman ...**

STUART A. KLUGMAN, PhD, is Principal Financial Group Distinguished Professor of Actuarial Science at Drake University. A Fellow of the Society of Actuaries, Dr. Klugman was vice president of the SOA from 2001–2003. HARRY H. PANJER, PhD, is Professor Emeritus in the Department of Statistics and Actuarial Science at the University of Waterloo, Canada.

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MATH 5633: Loss Models I. Introduction to the construction and evaluation of actuarial models, with topics covered by examinations of the Society of Actuaries and the Casualty Actuarial Society. Prereq: Either a C- or better in Stat 4202 or credit for Stat 421; and either a C- or better in 4530, 5530H, or Stat 4201 or credit for 530, 531H,...

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Alternatively, you may want to construct a nonparametric model (also called an empirical model) where the goal is to determine a model that essentially reproduces the data. Such models are discussed in Chapter 12 At this point we present four data sets, referred to as Data Sets A, B, C, and D. They

**CHAPTERS 10-12 OF**

A wealth of new exercises taken from previous Exam C/4 exams allows readers to test their comprehension of the material, and a related FTP site features the book's data sets. Loss Models, Fourth Edition is an indispensable resource for students and aspiring actuaries who are preparing to take the SOA and CAS examinations.

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