

FACULTY OF SCIENCE Department of Mathematics and Statistics

ACTUARIAL SCIENCE 525 "MATHEMATICS OF GRADUATION"

Calendar Description: H(3-0)

Preparation and testing of graduations of mortality tables; graduation by the moving-weighted average, graphic, Whittaker, Bayesian, parametric and smooth-junction interpolation methods; use of statistical methods for graduation.

Prerequisite or Corequisite: Actuarial Science 327 and Mathematics 323.

Text: "Graduation: The Revision of Estimates", Dick London, 1985.

Syllabus

Topics

The syllabus corresponded closely with that of the old Course 165 (Mathematics of Graduation) Society of Actuaries examination.

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02:07:01 DS:jlong Effective Fall 2002