



Statistics 433 Survival Models

Nature and properties of survival models; methods of estimating tabular models from both complete and incomplete data samples including actuarial, moment and maximum likelihood techniques; estimations of life tables from general population data.

Course Hours: H(3-1T)

Prerequisite(s): Mathematics 323, 353, and Actuarial Science 327.

Suggested Text: Survival Analysis, by Klein and Moeschberger, Springer 1997; Estimation, Evaluation and Selection of Actuarial Models, by Klugman (Chpts 2 and 5); Survival Models and their Estimation, by Dick London, second edition.

Syllabus

Table with 2 columns: Topics and Number of hours. Topics include survival function, hazard function, estimators, confidence intervals, and model building. Total hours: 36.
