

MTH5131

Actuarial Statistics

Spring 2024

Course Information

Lecturer: Dr Dudley Stark
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Lectures: Tuesday 11:00-13:00 Maths MB-203
Friday 14:00-15:00 Peter Landin PL-401

Seminar: Friday 15:00-16:00 Peter Landin PL-401

Assessment will be as follows: Coursework 40% (2 courseworks worth 20% each); examination 60% held on campus . There is no test in this module.

Coursework Information: There will be seven courseworks. Coursework 3 and Coursework 7 will count 20% each towards your mark. They will mainly be exercises in using R and you will submit your solutions to them as R scripts. The other courseworks are for formative assessment and do not count towards your final mark. It is important that you attempt every coursework, so that you keep up with the work in the lectures. Solutions to the coursework will be posted and you should read and understand them. You should ask for help if you do not understand the solutions.

Recommended Books:

If you attend lectures regularly and take notes, then it will not be necessary to buy a book. Useful texts are

- *Financial Mathematics: Core Reading (CSI)*. Institute of Actuaries.
- Report writing for data science in R. Peng, R. Victoria (Canada): Lean Publishing, 2015.
- Wackerly, D.D., Mendenhall, W. and Scheaffer, R.L. (2002). *Mathematical Statistics with Applications*, 6th edition. Duxbury.
- John E. Freund's *Mathematical statistics with applications*. 8th ed., Prentice Hall International, 2013.
- *Generalized linear models*. 2nd ed. McCullagh, P. and Nelder, J.A. Chapman & Hall/CRC Press, 1989.

Resources on the Web: Course material will be kept on QMPLUS.

Dr. Stark
16 January 2024