# TABLE OF CONTENTS - VOLUME 1

# **INTRODUCTORY COMMENTS**

#### **MODELING**

SECTION 1 - PROBABILITY REVIEW	LM-1
PROBLEM SET 1	LM-9
SECTION 2 - REVIEW OF RANDOM VARIABLES - PART I	LM-19
PROBLEM SET 2	LM-29
SECTION 3 - REVIEW OF RANDOM VARIABLES - PART II	LM-35
PROBLEM SET 3	LM-43
SECTION 4 - REVIEW OF RANDOM VARIABLES - PART III	LM-51
PROBLEM SET 4	LM-59
SECTION 5 - PARAMETRIC DISTRIBUTIONS AND TRANSFORMATIONS PROBLEM SET 5	LM-63 LM-71
SECTION 6 - DISTRIBUTION TAIL BEHAVIOR	LM-75
PROBLEM SET 6	LM-79
SECTION 7 - MIXTURE OF TWO DISTRIBUTIONS	LM-81
PROBLEM SET 7	LM-87
SECTION 8 - MIXTURE OF $n$ DISTRIBUTIONS	LM-93
PROBLEM SET 8	LM-99
SECTION 9 - CONTINUOUS MIXTURES	LM-107
PROBLEM SET 9	LM-113
SECTION 10 - POLICY LIMITS AND THE LIMITED LOSS RANDOM VARIABLE PROBLEM SET 10	LM-121 LM-125
SECTION 11 - POLICY DEDUCTIBLE (1), THE COST PER LOSS RANDOM VARIABLE PROBLEM SET 11	LM-127 LM-133

### **MODELING**

SECTION 12 - POLICY DEDUCTIBLE (2), THE COST PER PAYMENT RANDOM VARIABLE PROBLEM SET 12	LM-143 LM-149
SECTION 13 - POLICY DEDUCTIBLES APPLIED TO THE UNIFORM, EXPONENTIAL AND PARETO DISTRIBUTIONS PROBLEM SET 13	LM-161 LM-169
SECTION 14 - COMBINED LIMIT AND DEDUCTIBLE	LM-173
PROBLEM SET 14	LM-179
SECTION 15 - ADDITIONAL POLICY ADJUSTMENTS	LM-191
PROBLEM SET 15	LM-195
SECTION 16 - MODELS FOR THE NUMBER OF CLAIMS AND THE $(a, b, 0)$ and $(a, b, 1)$ CLASSES PROBLEM SET 16	LM-199 LM-207
SECTION 17 - MODELS FOR THE AGGREGATE LOSS, COMPOUND DISTRIBUTIONS (1) PROBLEM SET 17	LM-219 LM-223
SECTION 18 - COMPOUND DISTRIBUTIONS (2)	LM-247
PROBLEM SET 18	LM-253
SECTION 19 - MORE PROPERTIES OF THE AGGREGATE LOSS RANDOM VARIABLE PROBLEM SET 19	LM-267 LM-271
SECTION 20 - STOP LOSS INSURANCE	LM-283
PROBLEM SET 20	LM-289
SECTION 21 - RISK MEASURES	LM-295
PROBLEM SET 21	LM-299

#### **MODEL ESTIMATION**

SECTION 1 - REVIEW OF MATHEMATICAL STATISTICS (1) ESTIMATORS PROBLEM SET 1	ME-1 ME-7
SECTION 2 - REVIEW OF MATHEMATICAL STATISTICS (2) CONFIDENCE INTERVALS AND HYPOTHESIS TESTS PROBLEM SET 2	ME-11 ME-17
SECTION 3 - NON-PARAMETRIC EMPIRICAL POINT ESTIMATION PROBLEM SET 3	ME-23 ME-31
SECTION 4 - KERNEL SMOOTHING ESTIMATORS PROBLEM SET 4	ME-37 ME-51
SECTION 5 - EMPIRICAL ESTIMATION FROM GROUPED DATA PROBLEM SET 5	ME-61 ME-67
SECTION 6 - ESTIMATION FROM CENSORED AND TRUNCATED DATA PROBLEM SET 6	ME-75 ME-87
SECTION 7 - PROPERTIES OF SURVIVAL PROBABILITY ESTIMATORS PROBLEM SET 7	ME-103 ME-113
SECTION 8 - MOMENT AND PERCENTILE MATCHING PROBLEM SET 8	ME-127 ME-139
SECTION 9 - MAXIMUM LIKELIHOOD ESTIMATION PROBLEM SET 9	ME-155 ME-165
SECTION 10 - MAXIMUM LIKELIHOOD ESTIMATION FOR THE EXPONENTIAL DISTRIBUTION PROBLEM SET 10	ME-177 ME-183
SECTION 11 - MAXIMUM LIKELIHOOD ESTIMATION FOR PARETO AND WEIBULL DISTRIBUTIONS PROBLEM SET 11	ME-189 ME-199

### **MODEL ESTIMATION**

SECTION 12 - MAXIMUM LIKELIHOOD ESTIMATION	
FOR EXAM C TABLE DISTRIBUTIONS	ME-205
PROBLEM SET 12	ME-215
SECTION 13 - PROPERTIES OF MAXIMUM LIKELIHOOD ESTIMATORS	ME-223
PROBLEM SET 13	ME-227
SECTION 14 - GRAPHICAL METHODS FOR EVALUATING	
ESTIMATED MODELS	ME-237
PROBLEM SET 14	ME-241
SECTION 15 - HYPOTHESIS TESTS FOR FITTED MODELS	ME-247
PROBLEM SET 15	ME-259

# TABLE OF CONTENTS - VOLUME 2

### **CREDIBILITY**

SECTION 1 - LIMITED FLUCTUATION CREDIBILITY	CR-1
PROBLEM SET 1	CR-17
SECTION 2 - BAYESIAN ESTIMATION, DISCRETE PRIOR	CR-31
PROBLEM SET 2	CR-41
SECTION 3 - BAYESIAN CREDIBILITY, DISCRETE PRIOR	CR-53
PROBLEM SET 3	CR-65
SECTION 4 - BAYESIAN CREDIBILITY, CONTINUOUS PRIOR	CR-91
PROBLEM SET 4	CR-101
SECTION 5 - BAYESIAN CREDIBILITY APPLIED TO THE EXAM C TABLE DISTRIBUTIONS PROBLEM SET 5	CR-117 CR-129
SECTION 6 - BUHLMANN CREDIBILITY	CR-151
PROBLEM SET 6	CR-161
SECTION 7 - EMPIRICAL BAYES CREDIBILITY METHODS	CR-195
PROBLEM SET 7	CR-205

### **SIMULATION**

SECTION 1 - THE INVERSION METHOD	SI-1
PROBLEM SET 1	SI-15
SECTION 2 - THE BOOTSTRAP METHOD	SI-35
PROBLEM SET 2	SI-47

### PRACTICE EXAMS AND SOLUTIONS

PRACTICE EXAM 1	PE-1
PRACTICE EXAM 2	PE-23
PRACTICE EXAM 3	PE-41
PRACTICE EXAM 4	PE-61
PRACTICE EXAM 5	PE-81
PRACTICE EXAM 6	PE-101
PRACTICE EXAM 7	PE-121
PRACTICE EXAM 8	PE-141
PRACTICE EXAM 9	PE-163
PRACTICE EXAM 10	PE-185
PRACTICE EXAM 11	PE-205
PRACTICE EXAM 12	PE-225
PRACTICE EXAM 13	PE-243
PRACTICE EXAM 14	PE-265