

University of Pretoria Yearbook 2019

Actuarial statistics 322 (WST 322)

Qualification	Undergraduate
Faculty	Faculty of Economic and Management Sciences
Module credits	18.00
Programmes	BCom
	BCom Statistics
	BSc Computer Science
	BSc Actuarial and Financial Mathematics
	BSc Applied Mathematics
	BSc Mathematical Statistics
	BSc Mathematics
Service modules	Faculty of Economic and Management Sciences
	Faculty of Natural and Agricultural Sciences
Prerequisites	WST 211, WST 221, WTW 211 GS and WTW 218 GS
Contact time	2 lectures per week, 1 practical per week
Language of tuition	Module is presented in English
Department	Statistics
Period of presentation	Semester 2

Module content

Bayes estimation. Loss distributions. Reinsurance. Risk models. Ruin theory. Credibility theory. Extreme value theory. Copulas. Practical statistical modelling and analysis using statistical computer packages.

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