Overview

This course covers survival models, their estimation and application to mortality and other decrements. Specific topics include: the concept of a survival model and actuarial notation; estimation of lifetime distributions; multiple state models; maximum likelihood estimation of transition intensities; construction of multiple decrement tables; the binomial model of mortality and its estimation; models with transition intensities depending on age and duration; the census approximation and formulae; statistical comparison of crude rates with standard table; graduation of crude estimates and tests of fidelity and smoothness; analysis of mortality/morbidity and the main forms of selection; models for projection of populations. The analysis of data using spreadsheets developed during the course will form part of the course assessment.
Faculty
UNSW Business School

School
School of Risk and Actuarial Studies

Study Level
Postgraduate

Offering Terms
Term 1

Campus
Kensington

Indicative contact hours
4.5

Timetable
Visit timetable website for details
Conditions for Enrolment

Prerequisite: ACTL5101 and enrolment in program 8411 or 8416
Equivalent Courses

ACTL3141 6 UOC
Actuarial Models and Statistics
Course Outline

To access course outline, please visit:

ACTL5104 Course Outline
Fees

Commonwealth Supported Students $1191
Domestic Students $4410
International Students $6030

DISCLAIMER
Please note that the University reserves the right to vary student fees in line with relevant legislation. This fee information is provided as a guide and more specific information about fees, including fee policy, can be found on the fee website.

For advice about fees for courses with a fee displayed as "Not Applicable", including some Work Experience and UNSW Canberra at ADFA courses, please contact the relevant Faculty. Fees for courses delivered through UNSW Global are published and charged by UNSW Global and thus appear as "Not Applicable" on this site.

Where a Commonwealth Supported Students fee is displayed, it does not guarantee such places are available.
Pre-2019 Handbook Editions

Access past handbook editions (2018 and prior)

Pre-2019 Handbook Editions
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Authorised by Deputy Vice-Chancellor (Academic)
CRICOS Provider Code 00098G
ABN: 57 195 873 179