Actsc 623 Applied Statistics

Syllabus

- Generalised linear models: exponential family; link functions; linear predictors; estimation; testing.

- Time series: Univariate ARIMA; multivariate AR; applications to security prices.

Notes: This course covers around 30% of the material of CT6, together with the time series section of CT8. It also covers the SOA course VEE-Applied Stats.

Textbook: There is no text currently available for this course. We will prepare printed course notes.

Contact Hours: 36 lectures, 10 tutorials.

Assessment: 65% final exam (unseen); 15% midterm exam (unseen); 20% assignments.