

Pages 5-8: Past GLM exam questions no longer on the syllabus:

11/04, Q.22, 11/07 Q.4b, 11/15, Q2.

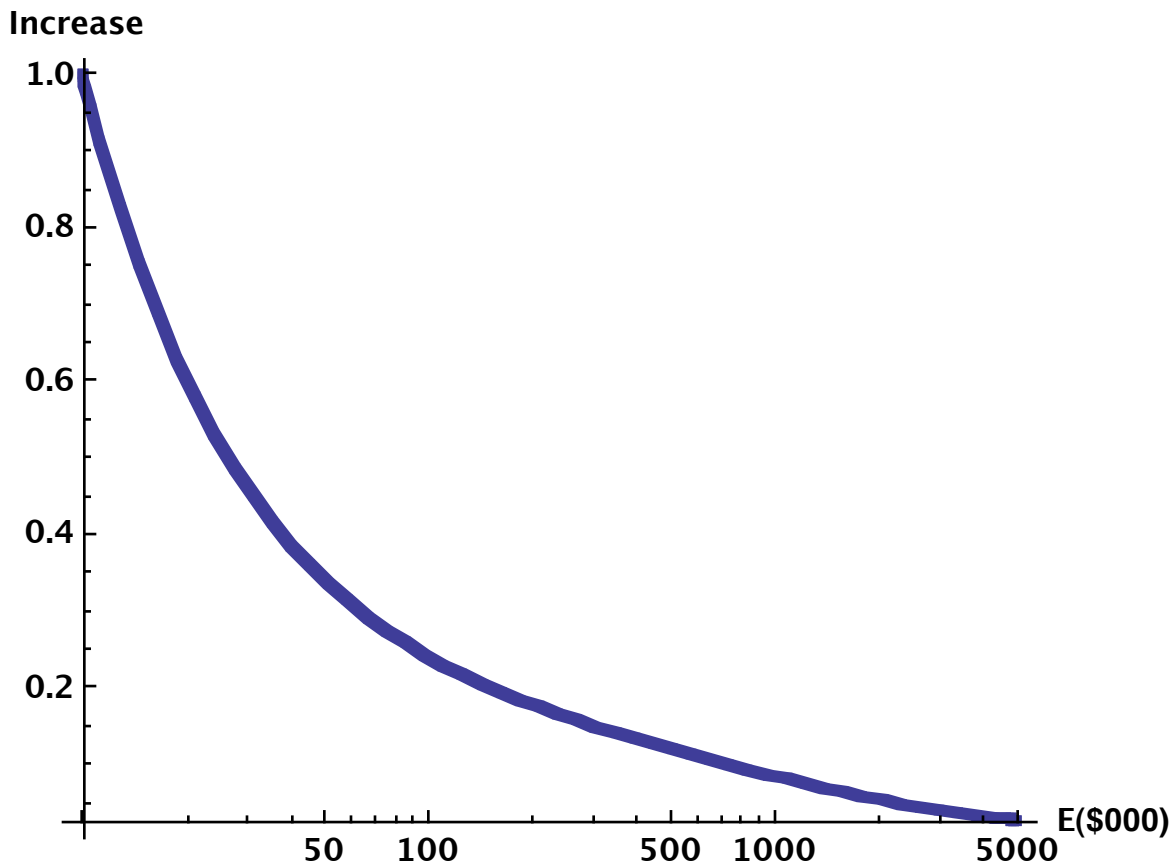
Past GLM exam questions I have put in italics (probably will not be asked):

11/09, Q.3, 11/11 Q.3.

page 147: the state multiple claim accident limitation would be \$316,000

page 191, solution 4.16:

Here is the graph of the increase in the mod as function of Expected Losses:



Comment: As E approaches  $\infty$ ,  $Z_p$  approaches  $1/1.1$ ,  $Z_e$  approaches  $1/1.375$ , and the increase in the mod approaches 0.

page 638, sol. 9.22: 
$$\frac{0.23 + 0.66 - 0.60/1.04}{(1.090)(0.45)} = 0.638.$$

page 1045, solution 14.20: 
$$0.18 \int_{400,000}^{\infty} (x - 400,000) f(x) dx / \int_0^{\infty} x f(x) dx$$

page 1227, Q.17.13: Entry ratios should be: 2.6, 2.7, 2.8, 2.9, 3.0

page 1255, solution 17.12b:

1. One can price the aggregate limit using Table  $M_D$ , where D is the size of the deductible.

page 1348: 5, 5/11, Q.12 should be labeled as 19.62.

page 1751: For the \$500K aggregate limit:  $0.25/100 > 0.12/100 > 0.06/100$ .

page 2153, Q. 26.1: ceding company's expected loss ratio **excluding** ALAE as 66%

page 2174, Q. 26.61: the limit once every **10** years

page 2339: dispersion parameter of the Normal Distribution is  $\sigma^2$

page 2413, footnote 2103: - **(2)**(loglikelihood for the saturated model).

page 2414, footnote 2106: - **(2)**(loglikelihood for the saturated model).

Questions 27.26, 27.46, 27.77, 27.84, and 27.125: It would be reasonable to use AIC and/or BIC instead of the F-Test. This may result in a different conclusion, since each one of the three tests are based on somewhat different assumptions.