預告 108 年起「財產保險業精算人員考試」考試範圍與參考用書變更

G6 考試範圍變更

<table>
<tr><th>考試範圍</th><th>變更項目</th></tr>
<tr><td>A. 分類費率釐訂(20-30%)
1. 辨識跟評估可能的費率等級。
2. 衡量可能分類的統計檢定和估計費率等級的損失成本。
3. 進行廣義線性模型的分類費率釐訂法之公式化和解決。
4. <u>評估模型合適性並說明其結果</u>

B. 超額、自負額和個別風險費率(50-70%)
超額、自負額費率
1. 應用損失頻率跟損失幅度決定分層保險的預期損失。
2. 估計總損失分配。
經驗費率法
3. 根據個別風險經驗和暴險，進行分類費率法之調整。
4. 評斷經驗費率法的有效性。
追溯和損失敏感費率法
5. 如何建構追溯費率法。
6. 分析損失敏感費率法(LSRP)的組成。
7. 如何依照損失成本，計算分層風險的成本。</td><td>新增項目：
4. <u>評估模型合適性並說明其結果</u></td></tr>
</table>

考試範圍	變更項目
C. **巨災跟再保定價(15-20%)** ***巨災費率釐訂*** 1. 描述巨災模型的組成與結構。 2. 解釋巨災模型用在保險費率釐訂跟投資組合管理。 ***再保險費率釐訂*** 3. 確定不同類型的再保險合約中的價格。 4. 確定共同條款影響再保險訂價。 5. 如何依照損失分配運用及配適暴險曲線(exposure curves)。	

G6 考試參考用書變更

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●Clark, D. R., “Basics of Reinsurance Pricing,” CAS Study Note, Revised 2014. Candidates are not responsible for Section 6 of the paper. ●Couret, J.; and Venter, G., “Using Multi-Dimensional Credibility to Estimate Class Frequency Vectors in Workers Compensation,” ASTIN Bulletin, Vol. 38, No. 1, May 2008, pp. 72-85. ●Robertson, J.P., “NCCI’s 2007 Hazard Group Mapping,” Variance, Vol. 3, Issue 2, 2009, Casualty Actuarial Society, pp. 194-213. ●**Actuarial Standards Board of the American Academy of Actuaries, “Actuarial Standard of Practice No. 12, Risk Classification (for all Practice Areas),” December 2005, updated for deviation language in May 2011.** ●**Bahnemann, D., “Distributions for Actuaries,” CAS Monograph # 2, Chapters 5 and 6. It is highly recommended that candidates should read the entire monograph, as the material in Chapters 1-4 will be assumed to be familiar to candidates.** ●**Fisher, G. et al., “Individual Risk Rating Study Note,” CAS Study Note, April 2017. Includes the case study presented in an Excel file.**	刪除書目： ●**Fisher, G.K., “Pricing Aggregates on Deductible Policies,” CAS Study Note, May 2002.** ●**Gillam, W. R., “Workers’ Compensation Experience Rating: What Every Actuary Should Know,” PCAS LXXIX, 1992, Sections 1-5, pp. 215-239.** ●**Gillam, W. R.; and Snader, R. H., “Fundamentals of Individual Risk Rating,” National Council on Compensation Insurance (Study Note), 1992, Part I.** ●**Gillam, W. R.; and Snader, R. H., “Fundamentals of Individual Risk Rating,” National Council on Compensation Insurance (Study Note), 1992, Part II.** ●**Gillam, W. R.; and Snader, R.H., “Fundamentals of Individual Risk Rating,” National Council on Compensation Insurance (Study Note), 1992, Part III.** ●**Goldburd, M.; Khare, A.; and Tevet, D., “Generalized Linear Models for Insurance Rating,” CAS Monograph #5, Chapters 1-8.** ●**Grossi, P.; and Kunreuther, H., Editors, Catastrophe Modeling: A New Approach to Managing Risk, 2005, Springer, Chapters 2-6 (excluding references at the end of each chapter). Errata 2.4.**

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●**Grossi, P. and Kunreuther, H., Editors, Catastrophe Modeling: A New Approach to Managing Risk, 2005, Springer, Chapters 2-6 (excluding references at the end of each chapter) and including errata for Section 2.4, updated May 2016.**	刪除書目： ●<u>**Lee, Y. S., “The Mathematics of Excess of Loss Coverages and Retrospective Rating—A Graphical Approach,” Sections 1-3, PCAS LXXV, 1988, pp. 49-64.**</u> ●<u>**Lee, Y. S., “The Mathematics of Excess of Loss Coverage and Retrospective Rating—A Graphical Approach,” Section 4, PCAS LXXV, 1988, pp. 64-78. Candidates are not responsible for “Other Applications” on pp. 75-76.**</u> ●<u>**Mahler, H. C., “An Example of Credibility and Shifting Risk Parameters,” PCAS LXXVII, 1990, pp. 225-282. Candidates will not be tested on the Appendices.**</u> ●<u>**Mahler, H. C., Discussion of “Retrospective Rating: 1997 Excess Loss Factors,” PCAS LXXXV, 1998, pp. 316-344. Appendices B-D are for reference only; candidates do not need to memorize formulas in Appendices B-D. Including Errata.**</u> ●<u>**Mahler, H. C., “Workers Compensation Excess Ratios: An Alternative Method of Estimation,” PCAS LXXXV, 1998, pp. 132-156.**</u> ●<u>**Miccolis, R. S., “On the Theory of Increased Limits and Excess of Loss Pricing,” PCAS LXIV, 1977, pp. 27-59 excluding “Risk Reduction by Layering” (pp. 45-49). Including discussion of paper: Rosenberg, S., PCAS LXIV, 1977, pp. 60-73.**</u>

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	刪除書目： ●**Skurnick, D., “The California Table L,” PCAS LXI, 1974, pp. 117-140. Including discussion of this paper: Gillam, W.R., PCAS LXXX, 1993, pp. 353-365.** ●**Teng, M.T.S., “PricingWorkers’ Compensation Large Deductible and Excess Insurance,” Casualty Actuarial Society Forum, Winter 1994, pp. 413-437.** ●**Venter, G.G., “Experience Rating—Equity and Predictive Accuracy,” NCCI Digest, April 1987, Volume II, Issue I, pp. 27-35. (Pages are shown as 1-9 in the Study Kit version.)** 新增書目： ●**Actuarial Standards Board of the American Academy of Actuaries, “Actuarial Standard of Practice No. 12, Risk Classification (for all Practice Areas),” December 2005, updated for deviation language in May 2011.** ●**Bahnemann, D., “Distributions for Actuaries,” CAS Monograph # 2, Chapters 5 and 6. It is highly recommended that candidates should read the entire monograph, as the material in Chapters 1-4 will be assumed to be familiar to candidates.** ●**Fisher, G. et al., “Individual Risk Rating Study Note,” CAS Study Note, April 2017. Includes the case study presented in an Excel file.**

參考書目	變更項目
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