

Appendix A

Assignments

Assignment sheets are made available on the course website

<http://www.stats.ox.ac.uk/~winkel/bs3b.html>.

Classes take place in weeks 3 to 8 in three or four groups at the following times and locations.

- Mondays 2.30-3.30pm, Seminar Room, 1 South Parks Road (Department of Statistics)
- Mondays 3.30-4.30pm, Seminar Room, 1 South Parks Road (Department of Statistics)
- Wednesdays 11.00am-12.00pm, Seminar Room, 1 South Parks Road (Department of Statistics)
- Wednesdays 12.00pm-1.00pm, Seminar Room, 1 South Parks Road (Department of Statistics)

Class distribution is made available after the first lecture, on Minerva at

<https://minerva.stats.ox.ac.uk/perl/classlists.pl>

Hand-in times for scripts will be announced. Note, however, that it will have to be before the weekend for the Monday classes, and it will be in the Department of Statistics. Solutions will be posted on the course website after the classes.

Below are some comments on the recommended Reading and some of the Further Reading literature.

CT4 Models Core Reading. Faculty & Institute of Actuaries (20??)

This is the core reading for the actuarial professional examination on survival models. In some places, the approach is more practically oriented and often placed in an insurance context, whereas our course is more academic and not only oriented towards insurance applications. All in all, this is the main reference for about half the course. It is available for about £21.50 from the Institute of Actuaries on Worcester Street. This text is re-edited every year, but with only minor changes, if any.

D.R. Cox and D. Oakes: *Analysis of Survival Data*. Chapman & Hall (1984)

This is *the* classical text on survival analysis. The presentation is concise, but does give a broad view of the subject. The text contains exercises. This is the main reference for about half the course. It contains also much more related material beyond the scope of the course.

H.U. Gerber: *Life Insurance Mathematics*. 3rd edition, Springer (1997)

The presentation is concise. Only three chapters are directly relevant. Chapter 2 gives an introduction to lifetime distributions, Chapter 7 discusses the multiple decrement model and Chapter 11 estimation procedures for lifetime distributions. The remainder combines the ideas with the interest rate theory of BS4a.

Klein & Moeschberger: *Survival Analysis: Techniques for Censored and Truncated Data*, 2nd edition, Springer (2003)

This is an excellent source for a lot of the survival analysis topics, particularly censoring and truncation, and the Kaplan-Meier and Nelson-Aalen estimators. Lots of terrific examples.