

Sample Problems for Exam C/4 Fall 2007

Most material on Exam C in Fall 2007 was on the Exam C/4 syllabus in 2005-6. Some material has been transferred from the Exam M 2005-6 syllabus. There is some new material, primarily on Financial Economics. This list identifies previous sample problems which remain relevant to Exam C/4.

November 2006 Exam M.

These problems are now on Exam C/4: #6, 7, 20, 21, 22, 29, 30, 31, 32, 39, 40

November 2005 Exam M

These problems are now on Exam C/4: #17, 18, 19, 26, 27, 28, 34, 35, 38, 39

May 2005 Exam M

These problems are now on Exam C/4: #9, 10, 17*, 18, 19, 31, 32, 34, 39, 40

* The first sentence of #17 should be "For a collective risk model the number of losses, N , has a Poisson distribution with $\lambda = 20$."

November 2004 Course 3

These problems are now on Exam C/4: #5, 6, 7, 8, 15, 17, 18, 19, 25, 32, 33, 34

Exam M Sample Questions (currently on the M Study Note section)

These problems are now on Exam C/4: #3, 4, 14, 22, 26, 27, 36, 37, 45, 52, 53, 60, 61, 70, 71, 80, 88, 93, 94, 95, 100, 107, 108, 111, 114, 115, 117, 123, 129, 134, 137, 141, 147, 151, 152, 156, 157

November 2006 Exam C/4: all except #8, 25 remain relevant.

November 2005 Exam C/4: all except #4, 12, 23 remain relevant.

May 2005 Exam C/4: all except #8, 23, 30 remain relevant.

November 2004 Exam 4: all except #3, 7, 11, 15, 19, 23, 27, 31, 34, 35, 39 remain relevant.

2005-6 Exam C/4 Sample questions (currently on the C Study Note section): All remain relevant

Note: Problem 83 and the answer key for it are correct. In the solution, $F(t)$ should equal $0.8 + 0.00005(t-1000)$, $1000 \leq t \leq 5000$.

