

## Credibility Methods Applied to Life, Health and Pensions

The Society of Actuaries developed this introduction to credibility for actuaries who do not work with statistics and credibility on a regular basis. It provides the reader, with a basic knowledge of probability and statistics, with the knowledge to quickly grasp the usage and limitations of credibility methods. For those who would like to further their knowledge on credibility, the paper contains a comprehensive listing of other literature on credibility. Several Excel files, which contain the calculations behind the graph and tables in the paper, have also been provided.

### Material

[Credibility Methods Applied to Life, Health and Pensions](#) 

[Square Root vs Asymptotic Formulas \(section 2.3\)](#) 

[Credibility Weights Based on Confidence Intervals \(section 2.4\)](#) 

[Limited Fluctuation Method Example \(section 2.5\)](#) 

[Dice Example \(sections A1 and A2\)](#) 

### Questions Or Comments?

If you have comments or questions, please email [research@soa.org](mailto:research@soa.org).

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