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Complete Text References for Exam 8

Text references are alphabetized by the citation column.

Citation	Abbreviation	Learning Objective	Source
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.	ASOP 12	A1	OP
Bahnemann, D., " Distributions for Actuaries ," CAS Monograph #2, Chapters 5 and 6. Including errata . 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.	Bahnemann	B1-B2, B7	OP
Bailey, R. A. and Simon, L. J., " An Actuarial Note on the Credibility of Experience of a Single Private Passenger Car ," PCAS XLVI, 1959, pp. 159-164. Including discussion of paper : Hazam, W. J., PCAS XLVII, 1960, pp. 150-152.	Bailey & Simon	A1-A2	OP
Bernegger, S., " Swiss Re Exposure Curves and the MBBEFD Distribution Class ," ASTIN Bulletin, Vol. 27, No. 1, May 1997, pp. 99-111.	Bernegger	C3, C5	OP
Clark, D. R., " Basics of Reinsurance Pricing ," CAS Study Note, Revised 2014.	Clark	C3-C4	OP
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.	Couret & Venter	A2	OP
Fisher, G., et al., " Individual Risk Rating Study Note ," CAS Study Note, Version 3, October 2019. Candidates are also responsible for the case study presented in an Excel file, which can be downloaded here .	Fisher et al. & Case Study	B1-B7	OP
Goldburd, M., et al., " Generalized Linear Models for Insurance Rating ," CAS Monograph #5, 2 nd edition, Chapters 1-9.	GLM	A3-A4	OP
Grossi, P. and Kunreuther, H., Editors, <i>Catastrophe Modeling: A New Approach to Managing Risk</i> , 2005, Springer, Chapters 2-6 (excluding references at the end of each chapter) and including errata for Section 2.4, updated March 2021.	Grossi & Kunreuther	C1-C2	B Errata is OP NEW



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Citation	Abbreviation	Learning Objective	Source
<p>Insurance Services Office, Inc., <i>Commercial General Liability Experience and Schedule Rating Plan – Multistate</i>, Manual Notice GL-MU-2019-CGLES-001.</p> <p>Excerpts from the ISO Commercial General Liability Experience and Schedule Rating Plan will be provided with the exam. Candidates are not required to memorize the details but will be expected to be able to use them on the exam. Portions of this manual will be provided with the examination’s reference materials to the extent needed to answer questions on the exam. Candidates should not rely on having the complete manual available during the exam administration.</p>	ISO	B3	SKU NEW
<p>Mahler, H. C., “An Example of Credibility and Shifting Risk Parameters,” <i>PCAS LXXVII</i>, 1990, pp. 225-282. Candidates will not be tested on the Appendices.</p>	Mahler	A1	OP
<p>National Council on Compensation Insurance, <i>Experience Rating Plan Manual for Workers Compensation and Employers Liability Insurance</i>, 2003 Edition, Issued 28 Jan 2021.</p> <p>Candidates are responsible for only the excerpted material included in the Study Kit. Candidates are not required to memorize the details but will be expected to be able to use them on the examination. Portions of this manual will be provided with the examination’s reference materials to the extent needed to answer questions on the exam. Candidates should not rely on having the complete manual available during the exam administration.</p>	NCCI	B3	SKU NEW
<p>National Council on Compensation Insurance, <i>Retrospective Rating Plan Manual for Workers Compensation and Employers Liability Insurance</i>, Circular CIF-2018-28, 06/21/2018, selected pages as included in the Study Kit.</p> <p>Candidates are responsible for only the excerpted material included in the Study Kit. Candidates are not required to memorize the details but will be expected to be able to use them on the examination. Portions of this circular will be provided with the examination’s reference materials to the extent needed to answer questions on the exam. Candidates should not rely on having the complete circular available during the exam administration.</p>	NCCI Circular	B5	SK
<p>Robertson, J.P., “NCCI’s 2007 Hazard Group Mapping,” <i>Variance</i>, Vol. 3, Issue 2, 2009, Casualty Actuarial Society, pp. 194-213.</p>	Robertson	A1	OP



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Source Key

B	Book—may be purchased from the publisher or bookstore or borrowed from the CAS Library.
NEW	Indicates new or updated material.
OP	All text references marked as Online Publications will be available on a web page titled Complete Online Text References.
SK	Material included in the Fall 2021 Study Kit.
SKU	Material included in both the Fall 2021 CAS Study Kit and the Fall 2021 Update to the 2020 Study Kit.

Items printed in **red** indicate an update, clarification, or change.

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American Academy of Actuaries, 1100 Seventeenth Street NW, Seventh Floor, Washington, DC 20036; telephone: (202) 223-8196; website: www.actuary.org .
Casualty Actuarial Society, 4350 N. Fairfax Drive, Suite 250, Arlington, VA 22203; telephone: (703) 276-3100; e-mail: office@casact.org ; website: www.casact.org .
Insurance Services Office, Inc., 545 Washington Boulevard, Jersey City, NJ 07310-1686; telephone: (800) 888-4476.
National Council on Compensation Insurance, 901 Peninsula Corporate Circle, Boca Raton, FL 33487; telephone: (800) NCCI-123.

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