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Complete Text References for Exam MAS-I

Text references are alphabetized by the citation column.

Citation	Abbreviation	Learning Objective	Source
Cowpertwait, P. and Metcalfe, A., <i>Introductory Time Series with R</i> , Springer, 2009.	Cowpertwait	D1-D4	B
Daniel, J.W., " Poisson processes (and mixture distributions) ," CAS Study Note, June 2008. Note: Practice Problems as noted in the paper's Foreword are available on the CAS website.	Daniel	A1-A3	OP
Dobson, A and Barnett, A, <i>An Introduction to Generalized Linear Models</i> , 3 rd Edition or 4 th Edition, Chapman and Hall/CRC Press, 2008/2018. Note: Candidates may use either the 3rd or 4th edition for 2022 exam administrations.	Dobson & Barnett	C1-C4	B
Hogg, R.V.; McKean, J.W.; and Craig, A.T., <i>Introduction to Mathematical Statistics</i> , 7 th Edition, Prentice Hall, 2013.	Hogg, McKean, and Craig	B1-B4, C1-C4	B
James, G., et al., <i>An Introduction to Statistical Learning, with Application in R</i> , 1 st ed. 2013, Corr. 8 th printing, Springer, 2017. Note: Although page iv of the text identifies it as the corrected 8 th printing, the publisher refers to it as the corrected 7 th printing. Candidates should use the version found in the Complete Online Text References web page for this exam.	James et al.	C1-C4	OP
Larsen, M., " Generalized Linear Models ," CAS Study Note, December 2015, revised June 2016.	Larsen	C1-C4	OP
Ross, S. M., <i>Introduction to Probability Models</i> , 11 th Edition or 12 th Edition, Academic Press (an imprint of Elsevier, Inc.), 2014/ 2019. Note: Candidates may use either the 11th or 12th edition for the 2022 exam administrations.	Ross	A1-A6, A8	B
Struppeck, T., " Life Contingencies ," CAS Study Note, October 2014, revised September 2015.	Struppeck	A7	OP
Tse, Y., <i>Nonlife Actuarial Models, Theory Methods and Evaluation</i> , Cambridge University Press, 2009.	Tse	B1-B3	B



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SYLLABUS OF BASIC EDUCATION
2022
Modern Actuarial Statistics-I
Exam MAS-I

Additional Study Aids

Citation	Abbreviation	Learning Objective	Source
Salvatore, D. and Reagle, D., <i>Schaum's Outline of Statistics and Econometrics</i> , McGraw-Hill, 2 nd Edition, paperback, January 27, 2011, Chapters 6-9.	Salvatore	C1-C4	BO
Schiller, J.; Spiegel, M.; and Srinivasan, R., <i>Schaum's Outlines of Probability and Statistics: 897 Solved Problems + 20 Videos</i> , McGraw-Hill, 4th Edition, Chapters 4-9.	Schiller	B1-B3, C1-C4	BO
Spiegel, M. and Stephens, L., <i>Schaum's Outline of Statistics</i> , McGraw-Hill, 5 th Edition, Chapters 8-13 and 16.	Spiegel	B1-B3, C1-C4	BO

Source Key

B	Book—may be purchased from the publisher or bookstore.
BO	Book (Optional)—may be purchased from the publisher or bookstore.
DSK	Material included in the 2022 Digital Study Kit.
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 2022 Study Kit.
SKU	Material included in both the 2022 CAS Study Kit and the 2022 Update to the 2021 Study Kit.

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