

**22S:150**  
**Regression, Time Series, and Forecasting**  
**22 SH**  
**8:30-9:20 a.m.**  
**Fall 2009**  
**Stramer**

**Instructor:** Osnat Stramer, 372 SH, phone: 335-3182,  
Email: [stramer@stat.uiowa.edu](mailto:stramer@stat.uiowa.edu).

**Office Hours:** Monday 10:30-12:00 a.m., Wednesday 10:30-11:45 a.m. or by appointment.

**Dept Info:** Prof. Luke Tierney, Chairman.  
Department of Statistics & Actuarial Science, 241 SH  
Phone: 335-0712,  
Email: [luke-tierney@stat.uiowa.edu](mailto:luke-tierney@stat.uiowa.edu)

**ICON:** [http:// icon.uiowa.edu/](http://icon.uiowa.edu/) Log in using your Hawk ID and Hawk I password.

**Text:** Regression Modeling with Actuarial and Financial Applications by Edward W. Frees. The primary product of this project will be a book by the same title, designed for basic actuarial education. Specifically, in North America, the content will cover the material for the "Applied Statistical Methods" portion of [VEE](#) (validated by educational experience) courses, required by the Society of Actuaries and Casualty Actuarial Society. Please bring your text-book to classes

**Book web site:** <http://research.bus.wisc.edu/RegActuaries>

**Course Coverage:** most of the material in Chapters 1-8

**Computer Package:** We will learn how to do many of the statistical analyses described in class using the statistical software package Minitab. Minitab is available in the campus computer labs. There is a free online version as well; go to <http://virtualdesktop.uiowa.edu>.

**Prerequisite:** 22S:154.

### **Grading System**

**Assignments (10 %):** Homework will be assigned nearly each Wednesday and due the next Wednesday.

**Projects (20%):** Students will work in groups of 3-4 to carry out 2-3 projects involving application of the statistical methods covered in the course.

**Quizzes (20%):** Announced quizzes will be given in lecture. Unannounced quizzes may be given at any time. The lowest score will be omitted.

**Midterm (20%):** There will be one midterm exam during the course. The exam date is Friday Oct 9 from 6:00-8:00 PM. The examination will be closed book and closed notes, except

that you may use a “crib sheet”-one page (8.5 x 11) of notes written on both sides for the midterm.

**Final exam (30%):** A cumulative examination will be given on Monday December 14 2009 from 7:30 to 9:30 a.m. The examinations will be closed book and closed notes, except that you may use a “crib sheet”-two pages (8.5 x 11) of notes written on both sides for the final.

7:30 A.M.	Monday, December 14 2009
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I reserve the right to give bonus points at any time. The bonus points may be applied to any part of your grade.

As an approximate guide, grades will be given as:

90-100: A  
 80-90: B  
 70-80: C  
 60-70: D  
 Below 60: F

Plus and minus grades will be given.

### **Course Policies**

Course attendance: Students are responsible for all material covered in the lectures.

E-mail Account: Every student in the class is required to check his/her UIowa e-mail often (every other day.)

**INFORMATION FOR STUDENTS WITH DISABILITIES:** I would like to hear from anyone who has a disability which may require some modification of seating, testing, or other class requirements so that appropriate arrangements can be made. Please see me as soon as possible.

### **COLLEGE OF LIBERAL ARTS AND SCIENCES POLICIES AND PROCEDURES:**

This course is governed by the policies and procedures of the College of Liberal Arts.

These policies address

- \* the administrative home of the course;
- \* electronic communications;
- \* academic fraud;
- \* students with disabilities;
- \* procedures for student complaints;
- \* sexual harassment policy;
- \* weather emergencies.

These policies can be found at

[http://www.clas.uiowa.edu/faculty/teaching/new\\_policytemplate.shtml](http://www.clas.uiowa.edu/faculty/teaching/new_policytemplate.shtml).