

22S:171 Spring - 2007

Course policies are governed by the College of Liberal Arts and Sciences. Please visit the url, http://www.clas.uiowa.edu/students/academic_handbook/ in order to get familiar with the following;

- i. University policies regarding student rights and responsibilities
- ii. University policies regarding academic misconduct

Please visit <http://www.stat.uiowa.edu/courses/tutors.shtml> for a list of independent tutors.

Special Arrangements:

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 may be made. Please see me about this as soon as possible.

Instructor:

Nariankadu D. **Shyamalkumar** (i.e. call me Shyamal pronounced shá mul !)
Office: SH 208
Phone: 335-1980
EMail: shyamal-kumar@uiowa.edu
Classes: 10:30am - 11:20am MWF - 66 SH
Office Hours: 14:30 to 16:00 MF or by appointment.
Website: ICON at the url <http://icon.uiowa.edu>

Department:

Statistics and Actuarial Science, 241 SH, 335-0712.
Chair - L. Tierney, luke-tierney@uiowa.edu, 335-0712

Text & Syllabus:

Klugman, et. al. *Loss Models*, 2nd Edition Wiley

This is an official text of the SOA for the material that we shall cover in this course. We will cover Chapter 3, Chapter 4, Sections 4.1-4.6.6 only, Chapter 5, Chapter 6, Sections 6.1-6.7, 6.11.1 only, Chapter 7, Sections 7.1, 7.2.3, 7.3.1, 7.3.2 only, Chapters 9, 10 & 11, Chapter 12 (excluding 12.5.4, 12.5.5 and 12.6) and Chapter 13.

Evaluation System:

Homework: 10%

Solutions to assignments will be posted on the course web site. I will choose an unannounced subset of problems to be graded with the assumption that you will be responsible enough to confirm the correctness of your ungraded solutions (especially those in doubt) by comparing it with the published one or by getting it checked by me during office hours.

Exams

Only official SOA/CAS calculators will be allowed. Check the latest SOA regulations on them at their web site.

Mid-terms and the final will be closed-book. They will consist of **short answer type** problems. One may find the past SOA exam problems from the relevant material useful in preparing for them.

- i. Mid-Term 1 - Friday, the 23th of February (in-class) - 25%
- ii. Mid-Term 2 - Friday, the 30th of March (in-class) - 25%
- iii. Final - Tuesday, 8th of May at 12:00pm - 40%

Grading

Undergraduate and graduate students will be treated as two separate groups when it comes to assigning final grades. **Attendance may also affect your grade.**