

22S:175 Risk Theory Fall 2004

Course policies are governed by the college of Liberal Arts and Sciences

University policies regarding Student Rights and Responsibilities can be found at
http://www.clas.uiowa.edu/students/academic_handbook/

University policies regarding academic misconduct can be found at
http://www.clas.uiowa.edu/students/academic_handbook/

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**

Office: SH 208

Phone: 335-1980

EMail: shyamal-kumar@uiowa.edu

Office Hours: Tuesdays and Thursdays between 15:30 hrs and 17:00 hrs.

Course Website: Should be up by 8/30/2004

Department:

Statistics and Actuarial Science, 241 SH, 335-0712.

Chair - L. Tierney, luke-tierney@uiowa.edu, 335-0712

Classes:

1:30pm - 2:20pm MTWThF - 61 SH

Texts:

Bowers, et. al. *Actuarial Mathematics*, 2nd Edition SoA.
Klugman, et. al. *Loss Models*, 2nd Edition Wiley.

Tutors:

A list of independent tutors can be found at
<http://www.stat.uiowa.edu/courses/tutors.shtml>

Material to be Covered:

The course will cover chapters 2, 12 and 13 of Actuarial Mathematics, the SOA study note 3-23-02, and the following sections from Loss Models 1st Edition (the equivalent sections in the 2nd edition will be announced later): Sections 1.3, 1.4, 3.1, 3.2.1-3.2.2, 3.3.1-3.3.2, 3.4.1, 3.5, part of 3.7, part of 3.10.1, part of 3.10.2, 4.1-4.3, 4.5, part of 4.6, 4.8, 6.2.3, 6.3.1 and 6.3.2.1.

Evaluation System

Homework: 5%

Quizzes: 10%

Exams (Only official SOA/CAS calculators will be allowed):

- Exam 1 - Sep 13th (in class)- 20%
- Exam 2 - Sep 27th (in class)- 20%
- Exam 3 - Oct 11th (in class)- 20%
- Final Exam - Oct 31st - TBA - 25%

Final Letter Grades:

- 90 - 100 is a A
- 75 - 89 is a B
- 60 - 74 is a C
- 50 - 59 is a D
- 0 - 49 is a F