

**Lecturer:** Prof. Boris Khoruzhenko, Room 111 (Maths)  
Tel.: 0207 882 5495, Email: b.khoruzhenko@qmul.ac.uk

**Office Hours:** Thursday 13:00-14:00 (except 17 January and 27 March)  
Friday 14:00-15:00 (except 18 January and 28 March)

**Lectures:** Monday 17:00-18:00 in Drapers Lecture Theatre  
Thursday 10:00-11:00 in Maths Lecture Theatre  
Friday 16:00-17:00 in Mason Lecture Theatre

**Classes:** Thursday 11:00-12:00 in FB115  
Friday 13:00-14:00 in Law2.10

**Assessment:** Coursework 10%; mid-term test 10%, written examination 80%.

**Test/revision week:** Lecture slots in week 7 will be used for revision lectures and tests.

**Coursework:** Every problem sheet will count towards the final mark with equal weight. Solutions to starred questions must be posted in the ORANGE post-box on the SECOND FLOOR in the Mathematics building by the time specified on the problem sheet. Late work will not receive a mark; nor will unstapled work. Copied work will be penalized.

Marked scripts will be returned during the exercise classes. Uncollected scripts will be transferred into the filing cabinets in the Maths Office. Model solutions will be posted on the course web site.

**Exam paper:** The duration of the examination will be two hours. The examination paper will contain five questions carrying equal marks. Except for the award of a bare pass, only three best questions answered will be counted. Calculators will be permitted in the examination.

**Course web site:** Course material will be kept on the web,

URL <http://www.maths.qmul.ac.uk/~boris/MAS224>

**Reading list:** Students are advised to attend every lecture and take their own notes. There is no textbook to follow. The four books listed below are recommended for additional reading:

- McCutcheon & Scott: *An Introduction to the Mathematics of Finance (Chapters 1-4)*
- Neill: *Life Contingencies (Chapters 1-6)*.
- Bowers et al.: *Actuarial Mathematics (Chapters 3-8)*
- Pollard: *Mathematical Models for the Growth of Human Populations*