## QUEEN MARY, UNIVERSITY OF LONDON

#### **MAS200**

## **Actuarial Statistics**

#### **Course Information**

# Spring 2002

Lecturer:	Dr Boris K	horuzhenko	Room: 115 (Maths. building)
Office Hours	: Friday	14:00-15:00 (not 8	Feb.) and Monday 12:00-13:00 (not 25 Feb.).
Lectures:	Thursday	10:00-11:00 (PP2)	)
	Thursday	12:00-13:00 (ALT	))
	Friday	13:00-14:00 (PP2)	)
Classes:	Friday	16:00-17:00 (Eng.3	25)
	Monday	16:00-17:00 (Eng20	09) not 4 and 25 Feb. 2002

Assessment will be as follows: Coursework 10%; written examination 90%.

**Coursework Information:** Every coursework counts towards your final mark with equal weight. Coursework must be posted in the blue post-box on the second floor in the Maths. 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.

It is important that you attempt every coursework, so that you keep up with the work in the lectures. If you are having difficulties you should still hand in the attempted work, even if it is incomplete. However, a coursework mark 15 or less constitutes a non-serious submission, and any such coursework will be regarded as missed. Any student who misses three or more courseworks is liable to be deregistered from the course and barred from the examination.

Marked scripts will be returned in class, uncollected scripts will be placed in the course racks. These are the top set of yellow racks on the thrid floor in the Maths. building.

**Missed In-term Assessment:** Allowance for a coursework missed for valid reason will only be given when I receive a completed 'Missed In-Term Assessment Form' approved by the Pastoral Tutor (see the Undergraduate Studies Handbook 2001-2002, page 14). The allowance will be as follows: in your records missed coursework/test will be marked by an 'E', and, after the examination, your final mark will be calculated with the Es replaced by your examination mark.

Please turn over ...

**Examination Information:** 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. Caculators are permitted in the examinations.

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

- An Introduction to the Mathematics of Finance (Chapters 1-4) by J.J. McCutcheon and W.F. Scott.
- *Life Contingencies (Chapters 1-6)* by A. Neill.
- Actuarial Mathematics (Chapters 3-8) by N.L. Bowers Jr, ... [et al.].
- Mathematical Models for the Growth of Human Populations by J.H. Pollard

McCutcheon/Scott covers the material taught in Weeks 1 and 2 (compound interest). Neill (out of print) and Bowers et al. cover life tables and life insurance, the material normally taught in Weeks 3 - 9. Pollard (out of print) covers the material on population models. This material is normally taught in Weeks 10 - 12.

Course material will be kept on the course website, at the address

http://www.maths.qmul.ac.uk/~boris/MAS200

**Spare copies** of all handouts will be placed in the top set of of yellow racks on third floor in the Maths. building. Please do not take more than one of any item.