

Syllabus for math 470

- Instructor:** Sheng Xiong
Thack 508
Office Hours – MWF 10:00am~11:00am
Contact – sxiong@pitt.edu or 412-624-2877
- Goals:** To introduce the fundamental concepts of mathematical modeling in modern finance by covering the mathematical content of Exam FM/2 offered jointly by the Society of Actuaries (SOA) and the Casualty Actuarial Society (CAS).
- Co-requisite:** Math 0230
- Grading:** Quizzes (weekly 10%) and Assignments (15%) – 25%
Midterm Exam (Monday, Oct. 22, 2018, 6:30pm-8: 30pm) – 35%
Final Exam (Wednesday, Dec. 12, 2018, 8:00 AM- 9:50 AM) – 40%
- Textbooks:** Broverman, S.A., *Mathematics of Investment and Credit* (Seventh Edition), 2017, ACTEX Publications ISBN 978-1-63588-221-6
- Chapter 1 (excluding 1.2.1 and 1.8)
Chapter 2 (excluding 2.4.2, 2.4.3 and 2.4.5)
Chapter 3 (excluding 3.2.1, 3.2.2 and 3.4)
Chapter 4
Chapter 5 (excluding the investment year method portion of 5.3.1, and excluding all of 5.3.2, 5.3.3 and 5.3.4)
Chapter 6 (excluding 6.2 and 6.4)
Chapter 7 (excluding 7.1.6 and 7.3)
Chapter 9 (9.1 only)
- Study Guide:** ASM Study Manual for Exam FM/Exam 2, 13th ed
Author/Publisher: Cherry & Gorvett / ASM

For the official Exam FM syllabus and registration information, visit the SOA website at

<https://www.soa.org/education/exam-req/edu-exam-fm-detail.aspx>

Makeup policy: No makeup will be given for missing quizzes except for an emergency room visit. You are allowed to miss two quizzes so you can use these to handle all other emergency/sickness or unexpected situations. **Makeup examinations will be granted only for excused absences (prior approval of the instructor for required travel, or verifiable medical doctor's excuse). *Makeups for exams must be scheduled within twenty four hours of the originally scheduled exam time.* Failure to contact the instructor (Dr. Xiong) within this twenty four hour period with a valid medical/travel excuse will result in a zero for that examination.**

Disability Resource Services

If you have a disability for which you are or may be requesting an accommodation, you are encouraged to contact both your instructor and the Office of Disability Resources and Services, 140 William Pitt Union, 412-648-7890, as early as possible in the term. Disability Resources and Services will verify your disability and determine reasonable accommodations for this course.

Academic Integrity Policy

Cheating/plagiarism will not be tolerated. Students suspected of violating the University of Pittsburgh Policy on Academic Integrity, noted below, will be required to participate in the outlined procedural process

as initiated by the instructor. A minimum sanction of a zero score for the quiz, exam or paper will be imposed. (For the full Academic Integrity policy, go to www.provost.pitt.edu/info/ai1.html.)

E-mail Communication Policy

Each student is issued a University e-mail address (username@pitt.edu) upon admittance. The University for official communication may use this e-mail address with students. Students are expected to read e-mail sent to this account on a regular basis. Failure to read and react to University communications in a timely manner does not absolve the student from knowing and complying with the content of the communications. The University provides an e-mail forwarding service that allows students to read their e-mail via other service providers (e.g., Hotmail, AOL, Yahoo). Students that choose to forward their e-mail from their pitt.edu address to another address do so at their own risk. If e-mail is lost as a result of forwarding, it does not absolve the student from responding to official communications sent to their University e-mail address. To forward e-mail sent to your University account, go to <http://accounts.pitt.edu>, log into your account, click on **Edit Forwarding Addresses**, and follow the instructions on the page. Be sure to log out of your account when you have finished. (For the full E-mail Communication Policy, go to www.bc.pitt.edu/policies/policy/09/09-10-01.html.)