

**Life Contingencies**  
MA 3212  
Winter 2009-10 C Term

Professor: Jon Abraham

Office: SH 105D

Phone: 508.831.6123

E-mail: [jabraham@wpi.edu](mailto:jabraham@wpi.edu)

Website: <http://www.wpi.edu/~jabraham/ma3212/>

Course Objectives:

1. Learn the fundamental principles of actuarial mathematics (this course will cover about 2/3 of the topics in the SOA syllabus for Course MLC).
2. Apply techniques learned in this course to solve problems of the type and difficulty found on the Society of Actuaries' exam relating to actuarial mathematics (currently Exam MLC).

Class Schedule: Classes will meet MTRF from 1:00 to 1:50 in SH 202

Text: Models for Quantifying Risk, by Cunningham, Herzog, and London (Actex Publications; ISBN 978-1-56698-673-1) This is the 3<sup>rd</sup> edition; the 2<sup>nd</sup> edition would be OK, as well. Copies of the 2<sup>nd</sup> edition are on reserve in the library. We will be covering chapters 3, 4, 5, 6, 7, and 8

Background: I expect you will be familiar with the material in Chapter 1 and Chapter 2 in the textbook (theory of interest plus mathematical statistics).

Grading:

Homework	25%
Quizzes	50%
Final exam	25% or more

Grades will be assigned as either A, B, C, I, or NR

Attendance in class is not mandatory but is expected - if you are going to miss a class, I'd appreciate knowing that in advance. There will be some pop quizzes throughout the term, to help motivate your attendance.

### Homework:

In order to encourage you to keep up with the course and to prepare for taking the SOA exam on this topic, a large number of problems from the text and/or from worksheets which I prepare will be assigned each week. These will be collected and graded for credit, and will constitute 25% of your grade.

No late assignments will be accepted.

### Quizzes/Exams:

There will be 5 quizzes worth 50% of your grade. The final exam will be worth 25% (or more) of your grade. The final exam will be on Friday, March 5, on a "drop-in" basis (plan for at least two hours).

### Special Arrangements:

If you need course adaptations or accommodations because of a disability, or if you have medical information to share with me, please make an appointment with me as soon as possible. My office location and hours are listed at the top of this syllabus. If you have not already done so: students with disabilities, who believe that they may need accommodations in this class, are encouraged to contact the Disability Services Office (DSO), as soon as possible to ensure that such accommodations are implemented in a timely fashion. The DSO is located in Daniels Hall, (508) 831-5235.

### Academic Dishonesty:

There is no place for cheating in a university. As future leaders of our society, WPI students will be held to the highest ethical standards. Hard-working honest students can be assured that I will do my best to preserve the integrity of their good work by being vigilant and promptly and forcefully prosecuting cases of academic dishonesty. Each student should be familiar with WPI's Academic Honesty Policy (<http://www.wpi.edu/Pubs/Policies/Honesty/policy.html>)