

COURSE: ACF129D (#56065) *Introductory actuarial financial mathematics*; W 12 – 12:45 in CPE2.206. Spring 2009.

TEACHER: Jim Daniel, Director of Actuarial Studies, RLM 11.174, MTWTh 9-11
OR by appointment OR take your chances and drop in; 471-7168. e-mail as
daniel@math.utexas.edu

PREREQUISITE: Grade of at least C (or current registration) in ACF329=M389F
interest theory.

GRADES: *This course can only be taken on a Pass/Fail basis.* There will
be two in-class exams, each counting 40% of your grade; there will not be a
Final Exam. The average of your daily homework-problem quiz (see below) will
count 20% of your grade.

TESTS & TEST-TAKING: Bring your own paper for each test. No books or notes
allowed. Calculators of any type are allowed and are in practice necessary; I
recommend that you purchase one of the approved calculators allowed at
CAS/SoA exams in order to become familiar with it: Texas Instruments BA-35
or BA II Plus or TI-30X or TI-30Xa or TI-30X II. Make-up exams usually will
NOT be given; if you are going to miss an exam, you **MUST** have notified either
me (or my voice mail) or the Math Department office **BEFORE** the test begins
to have even a slight chance of getting a make-up. Each exam will consist
primarily of multiple-choice questions.

HOMEWORK: I'll suggest some homework problems from the text material or
SoA sample questions for practice each class, but they will not be collected. At
the end of each class except the first, I'll give you one recent suggested-
homework problem as a quiz. The average of your 10 highest scores will count
20% of your course grade.

NOTE: The University of Texas at Austin provides upon request appropriate
academic accommodations for qualified students with disabilities. For more
information, contact the Office of the Dean of Students at 471-6259, 471-6441 TTY.

MATERIAL & CALENDAR: The material to be covered consists of the numbered sections below from the **REQUIRED** text *Derivatives markets (2nd Edition)* by McDonald.

Wednesdays |

1/21: Orient, 1.1-5
28: 2.1-2
2/4: 2.2-3
11: 2.4-6, 2A, 3.1
18: 3.1-2
25: 3.3-4
3/4: 3.4-5, 4.1
11: **Test #1 Ch. 1-2-3**
18: *Spring Break, no class*
25: 4.1-2-3-4
4/1: *No class, Daniel gone*
8: 4.4, 5.1-2
15: 5.3-4
22: 5.4, 5B, 8.1
29: 8.1-2
5/6: **Test #2 remainder**

Good luck, and I hope you enjoy class!