

**Syllabus for FM 5001 (Preparation for Financial Mathematics)
Fall 2009**

Instructor: Scot Adams **Office:** Vincent Hall 262 **Phone:** 612-625-1035
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Office Hours: Mondays, Wednesdays and Thursdays 4:30pm-5:20pm; Vincent 262
No office hours on W on Th of exam weeks (Weeks 7 and 11).

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Office Hours: Mondays 8:30-9:30am, 4:20pm-5:20pm

Class meets: Wednesdays 5:30pm-8:00pm (with break usually 6:30pm-6:45pm),
with no days off (the day before Thanksgiving is a class day!)
Break time moves to 6:45pm-8:00pm on exam days.
from 9 September to 16 December
with final exam on Wednesday 16 December

FAQ file: <http://www.math.umn.edu/~adams/FM5001/faq5001.html>

Required Texts: *PRMIA Handbook Vol II* (for info on how to order, see FAQ 35)
Differential Equations, Dynamical Systems and An Introduction to Chaos, 2nd edition, by
Hirsch, Smale, Devaney
*First Course in Partial Differential Equations with Complex Variables and Transform
Forms*, by Hans Weinberger
Applied Linear Algebra, by Peter J. Olver and Chehrzad Shakiban

Recommended Texts: *PRMIA Handbook Vol I,III*

Clickers: Each student must have a registered Response Card Radio Frequency (“clicker”) to get credit for quizzes in this class. For information on how to order your clicker, see FAQ 15. For information on how to register it, see FAQ 16 and 17. For more information about clickers, see FAQ 19, 20, 21, 23, 25, 30, 31

First Midterm Test: last hour of class, Class 7, Wednesday 21 October

Second Midterm Test: last hour of class, Class 11, Wednesday 18 November

No holidays: class will meet on Class 12, Wednesday 25 November

Final Exam: last 1.5 hours of class, Class 15, Wednesday 16 December

Assignments:

Assignments are tied to topics, and are automatically assigned the moment a topic is completed. Assignments are due at the beginning of class, one week after they are assigned, and should be graded one week after they are due.

Grading:

Clicker quizzes	5% (drop lowest three)
Homework	10%
First Midterm	25%
Second Midterm	25%
Final Exam	35%

Miscellaneous:

I either do “curve” or do not “curve” depending on how you define it. I do not preassign the number of students who will receive a specific grade. On the other hand, neither do I preassign the gradelines before seeing the distribution of grades. Gradelines will be announced on the web, as soon as possible after the quiz or exam.

Incompletes will be given only in cases where the student has completed all but a small fraction of the course with a grade of C or better and a severe unexpected event prevents completion of the course. In particular, if you get behind, you cannot “bail out” by taking an incomplete. The last day to cancel, without permission from your College office, is the last day of the sixth week.

No extra credit work will be accepted.

All quizzes and tests are closed book, with no calculators allowed, unless otherwise specified. You may discuss homework with your classmates, even working on solutions, but the final writeup should be done individually.