

**Syllabus for FM 5002 (Preparation for Financial Mathematics)  
Spring 2012**

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**Instructor:** Scot Adams      **Office:** Vincent Hall 354      **Phone:** 612-625-5507  
**Homepage:** [www.math.umn.edu/~adams](http://www.math.umn.edu/~adams)  
**email address:** [adams@math.umn.edu](mailto:adams@math.umn.edu)  
**Office Hours:** Mondays and Wednesdays, 4:30pm-5:20pm; Vincent 354

NOTE: I do not hold office hours on University Holidays. I do not hold office hours after the final exam.

NOTE: No office hours on Wednesday of exam weeks (Weeks 7 and 11).

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**TA:** Nathan Williams      **Office:** Vincent Hall 504, Desk 4      **Phone:** 612-624-1543  
**FM webpage:** <http://www.math.umn.edu/~will3089/>  
**email address:** [will3089@math.umn.edu](mailto:will3089@math.umn.edu)  
**Office Hours:** Tuesdays and Thursdays, 5:30pm-6:20pm

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**Class meets:** Physics 210, Wednesdays 5:30pm-8:00pm  
(with break usually 6:30pm-6:45pm),  
from Wednesday 18 January 2012 to Wednesday 2 May 2012  
with spring break off (Wednesday 14 March)  
Break time moves to 6:45pm-7:00pm on midterm exam days.  
For the schedule of exams, see below.

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**Course webpage:** <http://www.math.umn.edu/~adams/FM500x/>

**FAQ file:** <http://www.math.umn.edu/~adams/FM500x/faq500x.html>

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**Recommended 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  
*PRMIA Handbook Vol I,III*

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**First Midterm Test:** last hour of class, Class 7, Wednesday 29 February

**Second Midterm Test:** last hour of class, Class 11, Wednesday 4 April

**Final Exam:** Physics 210, 6:30pm-8:00pm, Wednesday of finals week, Wednesday 9 May

**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.

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Homework	15%
First Midterm	25%
Second Midterm	25%
Final Exam	35%

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**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.