INSTRUCTOR:

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Office Hours: Monday 1:00-2:00pm, Tuesday 3:00 –5:00pm, and by appointment

Please include “MATH 567” in the subject line of any e-mail pertaining to the class.

LECTURES:

We will meet for MATH 567-specific lectures in 162 Noyes Laboratory from 3:00 to 4:20pm on the following Fridays:

   February 17, March 16, April 13, April 27

Note: It is possible that the room and/or the days and/or the times may be changed; please regularly check the Announcements on the Illinois Compass 2g Course Website.

COURSE INFORMATION:

This course will be conducted as a seminar. Approximately 2 weeks in advance of each meeting, each student will be e-mailed a paper (or url to a paper) that has been submitted to or published in an actuarial science/risk management/insurance journal. Students will form pairs to present a specific paper. Note: students need to read all papers in advance, including those that they are not presenting!

Each student pair’s presentation will include two parts: (i) a lecture on the content of the paper (including introduction/motivation, data, methods, results, conclusion) and (ii) a discussion of the merits of and relevant issues regarding the paper.

For (i), the lecture should be set up as a slideshow using either Microsoft PowerPoint or a pdf file, to be displayed to the class via projector. The presentation should be e-mailed to the instructor no later than the evening before the presentation date. The lecture portion in (i) should NOT exceed 40 minutes – the instructor will stop lectures that run over. Both students in the pair should speak for an (almost) equal amount of time – one student should NOT do all of the work.
For (ii), the student pair will lead a discussion, involving the entire class, of the paper. Possible topics include, but are NOT limited to: how the issues relate to work in MATH 471/472, are the issues discussed important, is the data adequate for the analysis, are the methods suitable, are the results reasonable, do you have an alternative approach, limitations/other issues regarding the analysis, possible future research directions, etc. The student pair should ask the class prepared questions, and be prepared to provide their own responses as well as take, and attempt to answer, other questions from the rest of the class. Both students in the pair should contribute (almost) equally – one student should NOT do all of the work.

You do NOT have to be an expert on the paper to do either (i) or (ii), but be familiar enough with the paper to provide reasoned responses.

As an illustration of the type of presentation I am looking for, the instructor will present the February 17 paper.

GRADING:

In addition to the homework, exams, and the project described in the MATH 472/567 class syllabus, students in MATH 567 will also be graded on (a) Friday lecture attendance, (b) the quality of their lecture (including use of time, organization of slides, clarity of talk), (c) how well they lead the discussion of their paper (ask prepared questions, show they have read the paper based on their responses to questions), and (d) overall class participation (not just for their specific talks, but during ALL talks). Performance in MATH 567 will be used to potentially modify your base final course grade, determined by the MATH 472 homework, exams, and project. Exceptional work in MATH 567 may raise your final grade; very poor work in MATH 567 may lower your final grade.