22S:150
Regression, Time Series, and Forecasting
61 SH
8:30–9:20 a.m.
Fall 2010
Stramer

Instructor: Osnat Stramer, 370 SH, phone: 335–3182,
Email: stramer@stat.uiowa.edu.

Office Hours: Monday 10:30–12:00 a.m., Wednesday 10:30–11:45 a.m. or by
appointment.

Dept Info: Prof. Dale Zimmerman, Chairman.
Department of Statistics & Actuarial Science, 241 SH
Phone: 335–0712,
Email: luke-tierney@stat.uiowa.edu

ICON: http://icon.uiowa.edu/ Log in using your Hawk ID and Hawk I password.

Text: Regression Modeling with Actuarial and Financial Applications by Edward W.
Frees. We will cover the material for the "Applied Statistical Methods" portion of VEE
(validated by educational experience) courses, required by the Society of Actuaries and
Casualty Actuarial Society. Please bring your text-book to classes

Book web site: http://research3.bus.wisc.edu/course/view.php?id=129
and go to Book Project (on the left)

Course Coverage: most of the material in Chapters 1–8

Computer Package: We will learn how to do many of the statistical analyses described in
class using the statistical software package Minitab. Minitab is available in the campus
computer labs.

Prerequisite: 22S:154.

Grading System

Assignments (10 %): Homework will be assigned every two weeks.
Projects (20%): Students will work in groups of 4-5 to carry out 2-3 projects involving application of the statistical methods covered in the course.

Quizzes (20%): Announced quizzes will be given in lecture. Unannounced quizzes may be given at any time. The lowest score will be omitted.

Midterm (20%): There will be one midterm exam during the course. The exam date is Thursday Oct 14 from 5:30-7:30 PM. in SHAM LIB. The examination will be closed book and closed notes, except that you may use a “crib sheet”–one page (8.5 x 11) of notes written on both sides for the midterm.

Final exam (30%): A cumulative examination will be given on Wed December 15 2010 from 2:15 to 4:15 p.m. The examinations will be closed book and closed notes, except that you may use a “crib sheet”–two pages (8.5 x 11) of notes written on both sides for the final.

I reserve the right to give bonus points at any time. The bonus points may be applied to any part of your grade.

As an approximate guide, grades will be given as:

90-100: A
80-90: B
70-80: C
60-70: D
Below 60: F

Plus and minus grades will be given.

Resources: The Writing Center service offers twice a week tutoring, appointments, and online tutoring at 4 different locations on campus. Please see www.uiowa.edu/~writingc

Course Policies
Course attendance: Students are responsible for all material covered in the lectures.

E-mail Account: Every student in the class is required to check his/her Ulowa e-mail often (every other day.)

INFORMATION FOR STUDENTS WITH DISABILITIES: I would like to hear from anyone who has a disability which may require some modification of seating, testing, or other class requirements so that appropriate arrangements can be made. Please see me as soon as possible.

COLLEGE OF LIBERAL ARTS AND SCIENCES POLICIES AND PROCEDURES:
This course is governed by the policies and procedures of the College of Liberal Arts. These policies address
* the administrative home of the course;
* electronic communications;
* academic fraud;
* students with disabilities;
* procedures for student complaints;
* sexual harassment policy;
* weather emergencies.

These policies can be found at http://www.clas.uiowa.edu/faculty/teaching/new_policytemplate.shtml.