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Financial Terms and
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?What does an actuary
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Technical Page 4 . a n , a

a n . 2. Derive formulae
in terms of $i, v, n, ?$ (p)

and $d(p)$ for and $m? a n$
. $m? n$, (p) $m? a n$, (p)

$m?$ 3. Derive formulae
in terms of . $i, v, n, ?, a.$

n . the respective
deferred annuities. (vii)

Define an equation of
value. and a n . for (Ia) n

, (Ia) n , (Ia) n

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of the Financial

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applications. Links to other subjects Subject CT2 – Finance and

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and Institute of
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(Financial Mathematics,
core technical).

Learning outcomes On
completion of this
module, students should
be able to understand

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the time value of money and to calculate interest rates and discount factors. They should be able to apply these concepts to the pricing of simple, fixed-income financial

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wouldn't be covered in
a a lot to learn (if you
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will help a lot, but. 20
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Core Technical. You can buy it here. in the library. Any version after '09 will do. By following this material closely in MATH1510 and 2510 will (hopefully, but no guarantees yet) be exempt from the Faculty of Actuaries' exams. J. Hull, Options, Futures, and other Financial Derivatives.

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Mathematics I &II.

Subject CT2 Finance &
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Introduction to

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Introduction to Finance
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Core Reading **Actuarial Mathematics BSc (Hons) - Modules - Undergraduate ...**

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of Actuaries, Subject
CT1: Finan- cial
Mathematics, Core
Technical. Core reading

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for the 2009
examinations. Stephen
G. Kellison, The Theory
of Interest, 3rd ed.,
McGraw-Hill, 2009.
ISBN
978-007-127627-6.

**Lecture notes, lectures
1-10 - Financial Maths
for ...**

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I bought and read "An introduction to the mathematics of finance" when I was doing CT1. Although it was quite a hard read (CT1 was my first actuarial exam), I think that it was really helpful. ochiltree , Mar 12, 2007

**Maths Books for
CT1???? | Actuarial**

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Subject CT1 [102]:
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Core reading. Faculty &
Institute of Actuaries J.
J. McCutcheon and W.
F. Scott: An
Introduction to the
Mathematics of Finance.
Heinemann (1986) P.
Zima and R. P. Brown:
Mathematics of Finance.
McGraw-Hill Ryerson
(1993) N. L. Bowers et

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al, Actuarial
mathematics, 2nd
edition, Society of
Actuaries (1997)

**BS4a Actuarial
Science I - Oxford
Statistics**

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Institute of Actuaries
(2003[2004]). J.J.\

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McCutcheon and W.F. \ Scott: An Introduction to the Mathematics of Finance, Heinemann (1986)

OBS4a: Actuarial Science I (2007-2008) | Mathematical ...

Concepts introduced in
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CT4 – Models and CT7
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are used in this subject.

Topics introduced in this subject are further developed in Subjects

CA1 – Actuarial Risk Management, ST6 – Finance and Investment Specialist Technical B and ST9 – Enterprise Risk Management.

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