

University of Pretoria Yearbook 2016

Actuarial mathematics 211 (IAS 211)

Qualification	Undergraduate
Faculty	Faculty of Natural and Agricultural Sciences
Module credits	12.00
Programmes	BCom Statistics BSc Actuarial and Financial Mathematics BSc Applied Mathematics BSc Mathematical Statistics BSc Mathematics
Service modules	Faculty of Economic and Management Sciences
Prerequisites	WTW 114, WTW 128, WTW 126, WTW 123, WST 111, WST 121
Contact time	1 practical per week, 3 lectures per week
Language of tuition	Both Afr and Eng
Academic organisation	Actuarial Science
Period of presentation	Semester 1

Module content

Accumulation functions, interest, time value of money, compounding periods, cash flow models, equations of value, annuities certain, continuous time application, life tables, derivation of contingent probabilities from life tables, contingent payments, loan schedules, performance measurement, valuation of fixed interest securities..

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