

University of Pretoria Yearbook 2017

Financial mathematics 282 (IAS 282)

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 IAS 211 60%

Contact time 3 lectures per week, 1 practical per week

Language of tuition Module is presented in English

Academic organisation Actuarial Science

Period of presentation Semester 2

Module content

Generalised cash-flow model. The time value of money. Interest rates. Discounting and accumulating. Compound interest functions. Equations of value. Project appraisal. Investments. Simple compound interest problems. The "No Arbitrage" assumption and forward contracts. Term structure of interest rates. Stochastic interest rate models.

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