

University of Pretoria Yearbook 2018

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	Pass WTW 114 and (WTW 126 and WTW 128 or (WTW 124) and WTW 123 and WST 111 and WST 121)
Contact time	1 practical per week, 3 lectures per week
Language of tuition	Module is presented in English
Department	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, loan schedules, performance measurement, valuation of fixed interest securities..

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