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	1 practical per week, 3 lectures per week
Language of tuition	Module is presented in English
Department	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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