



# University of Pretoria Yearbook 2018

## Financial mathematics 282 (IAS 282)

<b>Qualification</b>	Undergraduate
<b>Faculty</b>	<a href="#">Faculty of Natural and Agricultural Sciences</a>
<b>Module content</b>	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.
<b>Module credits</b>	12.00
<b>Programmes</b>	<a href="#">BCom Statistics</a> <a href="#">BSc Actuarial and Financial Mathematics</a> <a href="#">BSc Applied Mathematics</a> <a href="#">BSc Mathematical Statistics</a> <a href="#">BSc Mathematics</a>
<b>Service modules</b>	Faculty of Economic and Management Sciences
<b>Prerequisites</b>	IAS 211 60%
<b>Contact time</b>	1 practical per week, 3 lectures per week
<b>Language of tuition</b>	Module is presented in English
<b>Department</b>	Actuarial Science
<b>Period of presentation</b>	Semester 2

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