

University of Pretoria Yearbook 2019

Financial 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 Mathematical Statistics
Service modules	Faculty of Economic and Management Sciences
Prerequisites	IAS 111, IAS 121, WTW 114, WTW 123, WTW 124, WTW 152, WST 111, 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

Principles of actuarial modelling, cash-flow models, the time value of money, interest rates, discounting and accumulating, level annuities, deferred and increasing annuities, equations of value.

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