

SPECIAL TOPICS IN ACTUARIAL SCIENCE (3) Introduction to Financial Mathematics

Class Number: 5989 Delivery Method: In Person

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Mo 12:30 PM- 2:20 PM
AQ 5008, Burnaby

Apr 21, 2017
8:30 AM- 11:30 AM
AQ 5016, Burnaby

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We 12:30 PM- 1:20 PM
AQ 5006, Burnaby

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Dependent on the topics covered.

Topics in areas of actuarial science not covered in the regular certificate curriculum of the department.

Prerequisites: ACMA 210 and STAT 285

Course outline:

This course is an introduction to financial economics for actuaries. Topics covered include:

- Forwards and futures: forward contract, prepaid forward contract, mechanics (margin balance, maintenance margin), futures price, no arbitrage pricing, synthetic forwards
- Swaps: commodity swap, interest rate swap, deferred swap, valf

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