An introduction to the mathematics of finance : a deterministic approach / S. J. Garrett

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Abstrak

An introduction to the mathematics of finance : a deterministic approach, offers a highly illustrated introduction to mathematical finance, with a special emphasis on interest rates. This revision of the McCutcheon-Scott classic follows the core subjects covered by the first professional exam required of UK actuaries, the CT1 exam. It realigns the table of contents with the CT1 exam and includes sample questions from past exams of both The Actuarial Profession and the CFA Institute. With a wealth of solved problems and interesting applications, An Introduction to the Mathematics of Finance stands alone in its ability to address the needs of its primary target audience, the actuarial student.