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Mathematics of Investment and Credit

MATH 360: Theory of Investment and Credit Albert Cohen Actuarial Sciences Program Department of Mathematics

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albert@math.msu.edu acohen@stt.msu.edu Albert Cohen (MSU) MATH 360: Theory of Investment and Credit MSU Spring 2014 1 / 223

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investment strategies, use of derivatives to manage risk, swaps, and currency forward contracts. Course Contents: Topics covered in this course will include the following from the textbook. Interest Rate Measurement (Chap. 1) Valuation of Annuities (Chap. 2) Loan Repayment (Chap. 3) Bond Valuation (Chap. 4) 1

Mathematics Of Investment And Credit by Samuel A. Broverman

Math 405 – Introduction to Financial Mathematics Fall 2017 (3 Credit Hours; MWF 3:10pm-4:00pm) Prerequisite: The prerequisite for the course is MATH 172 or MATH 182.

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