Math 4391, Section 001 (Fall 2017)

Special Topics – Theory of Interest

Course Instructor: Dr. Dan Warren

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Office: PKH 440

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Office Hours:

Monday 1- 2:30

Tuesday 10 – 11 and 12:30 – 1:50

Thursday 12:30 – 1:50 and 3:30 – 4:30

Friday 10 – 11

Textbook: ASM Study Manual for Exam FM

Calculator Policy: Stick to calculators allowed by the SOA for testing.

Meeting times: 12:00 on Fridays in my office, otherwise as needed.

Attendance Policy: Show up and participate even if you don’t have questions. Once a week is doable.

Grading: Participation and progress.

Course Description: Course focusing on the syllabus of Exam FM with the Society of Actuaries.  Topics include interest structures and time value of money, (non-contingent) annuity structures, loans and amortization, bonds, generalized cash flows and portfolios, immunization, and swaps.

Course Objective: Students should be prepared to take and pass exam FM with the SOA.