

George Mason University
Math 554
Course Syllabus

Date Summer 2022
Title Financial Mathematics
Course Math 554
Location Nguyen Engineering Building 1107
Time Mon/Wed 7:20PM
Professor: Douglas Eckley
deckley2@gmu.edu
Office Hours: MTWR 5pm to 7pm by appointment
Cell phone 571 277 7927 (use sparingly)

Description

This course helps the student prepare for the Financial Mathematics exam (exam "FM") in the Society of Actuaries / Casualty Actuarial Society sequence.

The book is Mathematics of Investment and Credit (6th or later edition), 2015, by Broverman, S.A., ACTEX Publications, ISBN 978-1-625424853

Procedures

The class will consist mostly of a series of lectures and demonstrations by the prof.

Grading will be on a 100-point scale (90/80/70/60 or a more liberal curve) divided as follows:

Unit Tests	3 x 22 = 66
Final exam	34
Total	100

Calendar

<u>Date</u>	<u>Reference to Book</u>
07-Jun	Ch 1: interest rates
09-Jun	Ch 2: annuities
14-Jun	Ch 3: loans
16-Jun	Review

21-Jun	Unit 1 Exam
23-Jun	Ch 4: bonds
28-Jun	Ch 5: return on investment
30-Jun	Ch 6: term structure
05-Jul	Review
07-Jul	Unit 2 Exam
12-Jul	Ch 7: cash flow analysis
14-Jul	Chapter 8 Sec 8.1 only and Chapter 9 Sec 9.1 only: advanced topics
19-Jul	Review
21-Jul	Unit 3 Exam
26-Jul	Course Review
28-Jul	Final exam