George Mason University
Math 554
Course Syllabus

Date   Summer 2021
Title   Financial Mathematics
Course   Math 554
Location   Blackboard Collaborate Ultra
Time   Tue/Thu 7:20PM
Professor: Douglas Eckley
              deckley2@gmu.edu
              Office Hours: by appointment and using Zoom
              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.

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

Unit Tests	60
Final exam	40

Calendar

Date	Reference to Book
01-Jun	Ch 1: interest rates
03-Jun	Ch 2: annuities
08-Jun	Ch 3: loans
10-Jun	Unit 1 Test
15-Jun	Ch 4: bonds
17-Jun	Ch 5: return on investment

Date	Topic
22-Jun	Ch 6: term structure
29-Jun	Unit 2 Test
01-Jul	Ch 7: cash flow analysis
06-Jul	Chapter 8 Sec 8.1 only AND Chapter 9 Sec 9.1 only: advanced topics
08-Jul	Selected topics according to class's desires
13-Jul	Unit 3 Test
15-Jul	Review
20-Jul	Reading Day
22-Jul	Final Exam