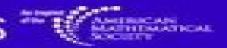
Mathematical Interest Theory

Lestie Jane Federer Vaster, Shinko Kojima Harper, and James W. Daniel.





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and pricing in the market place It provides readers with didactic information on the fundamental theories of term structure and in depth information on this nascent financial instrument in the Islamic capital market The book employs one and two factor models of term structure in order to analyse sovereign and corporate Sukuk bonds from the world's leading Islamic economy Malaysia For the purposes of the study the book establishes profit rate yield curves in the tradition of the conventional bond yield curve in order to define different risk classes of Sukuk The dynamics of term structure of profit rates are captured with the inclusion of volatility as a factor in one of the models The book provides informative case studies for interested students and researchers in the field of financial economics and mathematical finance It also provides examples that will serve to simplify future research in term structure analysis and reduce its computational inefficiency

Mathematical Interest Theory Leslie Jane Federer Vaaler, James Daniel, 2009-02-19 Mathematical Interest Theory gives an introduction to how investments vary over time and this book provides a solid foundation for readers embarking on actuarial careers This is done in a mathematically precise manner but the emphasis is on practical applications and giving the reader a concrete understanding as to why the various relationships should be true Modern financial topics including arbitrage options futures and swaps are introduced Along with an understanding of probability this book provides a solid foundation for readers embarking on actuarial careers It also includes detailed instruction on how to use the Texas Instruments BA II Plus and BA II Plus Professional calculators This text is among the recommended reading options for the Society of Actuaries Casualty Actuarial Society FM 2 exam Elements of the Mathematical Theory of Interest Herbert Tate, 1937 Mathematical Theory of Interest Herbert Tate, 1947*

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