

The University of Western Ontario  
Department of Statistical and Actuarial Sciences  
AC A IA CIE CE A  
*Mathematics of Finance* - 2021-22

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a Ass n ,nts

There will be 3 assignments that are designed to give you an introduction to the spr, a s ,  
o put, r pro ra o E ,. They are due by 8 pm on the following dates:

1	Wednesday, October 6	3	Wednesday, November 24
2	Thursday, October 28		

I am expecting to use GRADESCOPE for the assignments. That means you will need to upload your assignment to Gradescope by 6 pm on the dates given above (as opposed to handing in a paper copy of your work). More information about how to do that will be given on the course OWL site as we get closer to the due date of the first assignment.

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- You w os, or , , a t ,ass n ,nt s at ,
- Each assignment will contain a few computer Excel spreadsheet questions
- You will be given an account number to use the computers in room 256 WSC OR you can use your own computer at home and any spreadsheet you wish to use
- There will be study notes included with assignment 1 to help you get started on Excel.

For assignments, you are required to upload your own independent work. You may collaborate with other students, but you must write your assignment in your own words. The TA's marking the assignments will be instructed to look for assignments that appear to be identical and if found, ALL will receive a mark of zero.

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A tutorial hour has been set aside every Monday from 5:30 to 6:30 pm in room 55, Western Science Centre. FOUR of them will be used for tutorial TESTS (see below) and the rest will be used as a tutorial. There will be NO tutorial on October 11 (Thanksgiving) or November 1 (start of reading week).

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There will be 4 tutorial tests on the following dates:

1	Monday, September 27	3	Monday, November 15
2	Monday, October 18	4	Monday, November 29

- The tests will be one-hour closed book, consisting of written answer questions based on material taught since last test.
- If you miss a test, you will need to use an SRA (self-report) in order to avoid getting a mark of ZERO. If miss a test, the weight of that test will be moved to the final exam.

F na E a

The final exam will be scheduled for the December exam period. It will be a 3-hour exam closed book exam covering the whole term, with emphasis on material covered since the midterm. It may be a combination of multiple choice and written answer questions OR it may be only written answer questions.

**Evaluation**

	<b>Percentage</b>
Assignments (3 of them)	8%
Tests (4 of them at 10.5% each)	42%
Final Exam	50%

**6 Calculator**

You will also need a pocket calculator for assignments, midterm and the final exam. **Non-programmable calculators are strongly recommended.** The following (SOA exam) models are strongly recommended:

- Texas Instruments BA-35
- BA II Plus or TI-30X II (memory must be cleared prior to start of exam)
- TI-30X or TI-30Xa

**Course Materials**

The web page will contain:

1. **Class notes.** I am hoping to make my class notes available before each class (they may not be ready until the day before the class however). This will save you time from having to write everything down during class time. Instead, what you will need to do is come to every class and add things that I write down in class (like solutions to examples) to your class notes.
2. Solutions to the textbook exercises
3. Old exams for you to practice (available about 2 weeks before the midterm/final exam dates)
4. Solutions to the tutorial tests
5. Weekly updates and information about the course that you need to know

**Course Accreditation**

The University of Waterloo is a member of the Canadian Institute of Accredited Business Schools (CIA) and the Association to Advance Collegiate Schools of International Business (AACSB). The CIA accreditation is a national accreditation for business schools. The AACSB accreditation is an international accreditation for business schools.

For more information on our accreditation, please visit our website. You can also contact our accreditation officer for more information.

<https://www.cia-ica.ca/membership/university-accreditation-program-home>

## **COURSE SUBJECT**

This course is intended to give you an introduction to the underlying formulas and theory regarding interest and interest rates and how they are used in financial calculations. Specifically, by the end of this course you will be able to perform the following calculations and understand the principles behind them:

1. Accumulate and discount a single sum of money at either a simple or compound rate of interest or at a rate of discount
2. Determine an effective rate of interest, given a ra

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### **A a Cons rat on or tu nt A s n s**

Students who experience an extenuating circumstance (illness, injury or other extenuating circumstance) sufficiently significant to temporarily render them unable to meet academic requirements may submit a request for academic consideration through the following routes:

- (i) Submitting a Self-Reported Absence (SRA) form provided that the conditions for submission are met. To be eligible for a Self-Reported Absence:
  - an absence must be no more than 48 hours
  - the assessments must be worth no more than 30% of the student's final grade
  - no more than two SRAs may be submitted during the Fall/Winter term
- (ii) For medical absences, submitting a Student Medical Certificate (SMC) signed by a licensed medical or mental health practitioner to the Academic Counselling office of their Faculty of Registration.
- (iii) Submitting appropriate documentation for non-medical absences to the Academic Counselling office in their Faculty of Registration.

Note that in all cases, students are required to contact their instructors within 24 hours of the end of the period covered.

Students should also note that individual instructors are not permitted to receive documentation directly from a student, whether in support of an application for consideration on medical grounds, or for other reasons. A o u ntat on r qu r or a s n s t at ar not ov t t port A s n s o ust su tt to t A a Coun n o o a stu nt s Ho Fa u t

For the policy on Academic Consideration for Student Absences – Undergraduate Students in First Entry Programs, see:

[https://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/accommodation\\_illness.pdf](https://www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_illness.pdf)

and for the Student Medical Certificate (SMC), see:

[http://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/medicalform.pdf](http://www.uwo.ca/univsec/pdf/academic_policies/appeals/medicalform.pdf)

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When a course requirement conflicts with a religious holiday that requires an absence from the University or prohibits certa0 Td {r)-4.60236(s)-3.05118(t)-5.15007(o)-0.9571B804(s)-3.05495(i)5.74033(t)-5.158804

