

## 30055 Mathematical Theory of Interest (3)

### **Knowledge**

The students should learn a calculus-based introduction to the mathematics of finance, limited to deterministic analysis of interest rates annuities bonds and immunization.

### **Comprehension**

Should emphasize the mathematical theory of the subject matter.

### **Application**

The main and most important application is to solve many different problems related to the subject.

### **Analysis**

N/A

### **Synthesis**

Should combine “probabilistic and analytic” thinking to mathematics of finance.

### **Evaluation**

Should complete homeworks, pass midterm tests and a final exam.

### **Class Activities**

To solve problems in class and discuss theorems.

### **Out of class Activities**

To submit homework assignments.