

a/s/m

Actuarial Study Materials

Study Manual For Exam FM/Exam Financial Mathematics & Financial Economics

Eleventh Edition

by

Harold Cherry, FSA, MAAA
and

Rick Gorvett, FCAS, ASA, MAA
CERA, ARM, FRM, Ph.D.

2

Note:
NO RETURN IF OPENED

increasing perpetuity that can be handled by
a 2-year period, where $j = 1.5^2 - 1 = 25\%$.

$$\begin{aligned} PV &= 2 \cdot \log \left(\frac{1}{.25} + \frac{1}{2P} \right) \\ &= 17.8134 = 179 \\ g &= 1.909 \quad \text{ANS. (B)} \end{aligned}$$

24. (i) $PV = 100a^{(j)}_{\overline{20}|j} = 2^{n-1}$

$$\begin{aligned} \text{(ii) } PV &= 100a^{(j)}_{\overline{20}|j} = 2^{n-1} \\ &= 1.09 \left(\frac{100}{1} + \frac{10}{1} \right) \\ &= 1.09 \left(100 + \frac{10}{1} \right) \\ i &= 9.7\% \end{aligned}$$

25. Let X = payment at 6/750,
 $X, X = 500, X = 900, \dots$

Twenty payments have also
through 1000 inclusive, etc.

We are given that the PV of
to determine the PV, with

$$50,000 = 500g$$

at 2%, where the right

$$50,000 = 10.57$$

$$X = 3,711$$

To get the first price

26. From the "interest,
date of the first p
period, $Wj = 0.07$

$$1 + j = 1.07$$

$$j = 0.07$$

$$PV = 1.07$$

where $P = 1.07$

$$PV = 1.07$$

Asm Financial Mathematics Manual

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