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0.5 0.20 Feb 7th, 2024 SOCIETY OF ACTUARIES EXAM MFE MODELS FOR FINANCIAL ... EXAM MFE MODELS FOR FINANCIAL ECONOMICS . EXAM MFE SAMPLE SOLUTIONS INTRODUCTORY DERIVATIVES . These Questions Are From McDonald Chapters 1, 2, 3, And 5 Only. Questions 1-64 Are Former Exam FM Sample Exam Questions. Some Of The Questions Have Been Slightly Modified To Match The Format Of Exam MFE. Questions 65-75 Are Newly Added. Feb 8th, 2024 Course MFE/3F Practice Exam 3 - Solutions Solutions MFE/3F Practice Exam 3 © ActuarialBrew.com 2016 Page 2 The Black-Scholes Equation Can Be Used To Find The Risk-free Rate: 22 May 6th, 2024. SOA Exam MFE66 6. PUT-CALL PARITY 6.1 Stock Put-call Parity For A Nondividend Paying Stock, The Forward Price Is $F_0 = T_0 e^{RT}$. Equation (6.1) Becomes $C - P = K e^{-RT} - S_0 + Ke^{-RT}$ The Right Hand Side Is The Present Value Of The Asset Minus The Present Value Of The Strike. Jan 15th, 2024

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