



ACTEX

MFE Study Manual



Volume 1
Spring 2014 Edition
Johnny Li, Ph.D., Editor

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the painstaking effort of putting together a manual that is targeted and focused on teaching the content specifically tested on
the IFM exam unlike the Derivatives Markets text Li approaches the concepts in a more streamlined fashion and incorporates
sample questions that have proven to accurately represent how students experience the SOA exams The manual is broken
into two broad themes Quantitative and Qualitative The first part of this manual focuses on the Quantitative theme which
encompasses all of the topics covered in Derivatives Markets the required text authored by R L McDonald and the technical
topics from Corporate Finance the required text authored by J Berk and others To help you develop a strong foundation we
begin with the easiest calculations that are just straightforward extensions of what you have learnt in Exam FM These are
then followed by progressively harder calculations ranging from the binomial model to various versions of the Black Scholes
formula The second part of the manual is devoted to the Qualitative theme which encompasses a lot of definitions and hard
facts that you have to memorize unfortunately There are some calculations in the Qualitative theme but they are typically
trivial To help you breeze through this theme the materials in this theme are presented in an easy to read point form with the
most important points being clearly highlighted Of course we have practice problems to test how well you can remember the
materials The manual concludes with several mock exams with original questions ASM MFE STUDY MANUAL JULY 2017
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