

# Math finance review terms Exam 1

- 1.)
  - i.) Probability space
  - ii.) Distribution: density/cumulative
  - iii.) Joint density
  - iv.) Marginal distribution
  - v.) Conditional density
  - vi.) Conditional expectation
  - vii.) Derived distribution
  - viii.) Expectation, Variance, covariance, correlation
  
- 2.)
  - i.) Bond - Face value, maturity date, coupon,
  - ii.) Interest - Simple, Compound, Continuous.
  - iii.) Growth factor, discount factor.
  - iv.) Return, Logarithmic return.
  - v.) Time value of money.
  - vi.) Annuity, Perpetuity.

Be able to define and relate all of these terms. And of course know how to compute formulas for these terms where appropriate.