

Question 22

Answer A

Beginning= 114,000 End=136,000

Investment Income= 13,000 $i = .11$

Total Increase =22,000

Deposit= Total Income- Investment Income= 9,000

*Candidate uses compound interest rates instead of simple.

Dollar-Weighted:

$$114,000(1.11) + 9000(1.11)^{(1-k)} = 136,000$$

$$\Rightarrow (1.11)^{(1-k)} = 1.0511$$

$$\Rightarrow k = .5224$$

*Candidate rounds this to the next month which would be $k \approx .5833$

\Rightarrow August 1

Answer B

Beginning= 114,000 End=136,000

Investment Income= 13,000 $i = .11$

Total Increase =22,000

Deposit= Total Income- Investment Income= 9,000

*Candidate doesn't take the beginning balance into account.

Dollar-Weighted:

$$9000(1+.11(1-k)) = 136,000$$

$$\Rightarrow k = .1272828$$

Candidate tries finding the month determined by this: $.2828 \approx .333$

\Rightarrow May 1

Actuarial Exam 2 Fm Study Guide

Bonnie Averbach, Robert Neil Vance



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