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Solving explicitly for the geometric series, we have that P_{∞} = Denoting the annual worth by A, we must have $A= rP \cdot \frac{1}{1 - \frac{1}{1 + r}}$ so that solving for P as a function of P_{∞} and substituting the result into the equation for A, we arrive at $\frac{1}{1 + r} = \frac{1}{1 + r} \cdot \frac{1}{1 + r}$ Investment Science Chapter 4 Solutions to Suggested Problems Dr. James A. Tzitzouris 4.1 (One forward rate) $f_{1,2} = \frac{1}{1 + s_2} \cdot \frac{1}{1.0692} = \frac{1}{1.075} = 7.5\%$ $(1 + s_1) \cdot 1.063$

4.2 (Spot Update) Use $f_{1,k}$. Hence, for ...

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