### A Level Maths - Paper 1 - 2023 Mark Scheme

No. ph	Question	Answer	Marks
1	$\int \frac{\sqrt{x(2x-5)}}{3} dx$	$\frac{4}{15}x^{\frac{5}{2}} - \frac{10}{9}x^{\frac{3}{2}} + C$	4
2	$f(x) = 4x^3 + 5x^2 - 10x + 4a$ a) Given that $(x - a)$ is a factor of $f(x)$ Find the value of $a$ b) Solve $f(x) = 3$	$a = \frac{3}{4}$ $x = 0, \frac{-5 \pm \sqrt{185}}{8}$	3
3	$a = log_2 x$ $b = log_2(x + 8)$ Write the following in terms of a and b: a) $log_2 \sqrt{x}$ b) $log_2(x^2 + 8x)$ c) $log_2(8 + \frac{64}{x})$	a) $\frac{1}{2}a$ b) $a + b$ c) $3 + b - a$	a) 1 b) 2 c) 3 Total: 6
4)	<ul> <li>a) Prove the distance of OA is √3B</li> <li>b) Find min value of a given  OB  &gt;  OA  </li> </ul>	b) $a > 3\sqrt{2}$ , but a is an integer so $a = 5$	a) 1 b) 2 Total: 3
5	<ul> <li>a) Find α</li> <li>b) f'(x) ½ -1/2cosx = 0</li> </ul>	$\alpha = -0.24$ $y = \frac{1}{2}x + 3$	a) 3 b) 2 Total: 5
6	a) i) Find the centre of the circle ii) Find the radius b) range of values values for k	a) $\partial C(-3k, k)$ ii) $r = \sqrt{10k^2 - 7}$ b) $k < 7 - \sqrt{85}$ or $k > 7 + \sqrt{85}$	a) 3 b) 6 Total: 9

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Advances in Credit Risk Modeling and Management Frédéric Vrins, 2020-07-01 Credit risk remains one of the major risks faced by most financial and credit

institutions It is deeply connected to the real economy due to the systemic nature of some banks but also because well managed lending facilities are key for wealth creation and technological innovation. This book is a collection of innovative papers in the field of credit risk management Besides the probability of default PD the major driver of credit risk is the loss given default LGD In spite of its central importance LGD modeling remains largely unexplored in the academic literature This book proposes three contributions in the field Ye Bellotti exploit a large private dataset featuring non performing loans to design a beta mixture model Their model can be used to improve recovery rate forecasts and therefore to enhance capital requirement mechanisms Fran ois uses instead the price of defaultable instruments to infer the determinants of market implied recovery rates and finds that macroeconomic and long term issuer specific factors are the main determinants of market implied LGDs Cheng Cirillo address the problem of modeling the dependency between PD and LGD using an original urn based statistical model Fadina Schmidt propose an improvement of intensity based default models by accounting for ambiguity around both the intensity process and the recovery rate Another topic deserving more attention is trade credit which consists of the supplier providing credit facilities to his customers Whereas this is likely to stimulate exchanges in general it also magnifies credit risk This is a difficult problem that remains largely unexplored Kanapickiene Spicas propose a simple but yet practical model to assess trade credit risk associated with SMEs and microenterprises operating in Lithuania Another topical area in credit risk is counterparty risk and all other adjustments such as liquidity and capital adjustments known as XVA Chataignier Cr pey propose a genetic algorithm to compress CVA and to obtain affordable incremental figures Anagnostou Kandhai introduce a hidden Markov model to simulate exchange rate scenarios for counterparty risk Eventually Boursicot et al analyzes CoCo bonds and find that they reduce the total cost of debt which is positive for shareholders In a nutshell all the featured papers contribute to shedding light on various aspects of credit risk management that have so far The Perfect Bet Adam Kucharski, 2016-05-05 Gamblers have been trying to figure out how to largely remained unexplored game the system since our ancestors first made wagers over dice fashioned from knucklebones in revolutionary Paris the martingale strategy was rumoured to lead to foolproof success at roulette today professional gamblers are using cutting edge techniques to tilt the odds in their favour Science is giving us the competitive edge over opponents casinos and bookmakers But is there such a thing as a perfect bet The Perfect Bet looks beyond probability and statistics to examine how wagers have inspired a plethora of new disciplines spanning chaos theory machine learning and game theory which are not just revolutionising gambling but changing our fundamental notions about chance randomness and luck Explaining why poker is gaming s last bastion of human superiority over AI how methods originally developed for the US nuclear programme are helping pundits predict sports results and why a new breed of algorithms are losing banks millions. The Perfect Bet has the inside track on any wager you d care to place

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