

MTH6120 Further Topics in Mathematical Finance

Lecturer: Prof. C. Beck

Office: room 114

Office hours: Wed 10.10-11.10, Fri 1.10-2.10

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Lectures: Mon 11-12am (Jones LT), Wed 9-10am (Law 210), Fri 11-12am (Jones LT)

Assessment

90 % final examination, 10 % test in week 7. Coursework sheets will be handed out every Monday during the lecture. You should try all coursework questions. Courseworks are not assessed; they do not count towards your final mark. However, it is very important that you do them, as they prepare for the test and the exam.

If you wish to get feedback for your coursework, please hand it in (green box in the basement of the Maths building) until 10am on the Wednesday of the following week. Model solutions will be distributed 2 days later during the lecture.

There will be a test in week 7. For the test and the exam you need to be familiar with lecture notes and coursework.

Tutorial

Monday 12-1pm (Queens FB 1) and Tuesday 2-3pm (FB 328). You should attend only one of these.

Exam

We will go through last year's exam at the end of the course.

Recommended books

If you attend the lectures regularly and take notes, you need not to buy any book.

Useful text books for this course are

1. S.M. Ross, An Elementary Introduction to Mathematical Finance, Cambridge University Press (2003)
2. P. Wilmott, S. Howison, J. Dewynne, The Mathematics of Financial Derivatives: A Student Introduction, Cambridge University Press (1995)