

MTH6120 Further Topics in Mathematical Finance

Lecturer: Prof. C. Beck/ Dr. M. Phillips

Office: room 114

Office hours: Mon 2.30-3.30, Fri 2.30-3.30

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Lectures: Mon 11-12 (FB240), Wed 9-10am (Law210), Fri 11-12 (FB240)

Assessment

100 % final examination. There will be no test. Exercise sheets will usually be handed out during the Friday lecture. They can also be downloaded from the course web site at www.maths.qmul.ac.uk/~beck/MTH6120. If you want to get feedback on your coursework, please hand it in by 12.15 on the Friday of the following week (green coursework collection box, basement of Maths building). Coursework handed in late is not accepted.

Tutorial

There are two tutorial slots for this course: Mondays 12-1pm (FB328) and Thursdays 3-4pm (Maths 103). You need to attend only one of those. Attendance of the tutorials is checked by signed attendance sheets. *You need to have attended at least 5 tutorials to be allowed on the exam.* Alternatively, you can hand in coursework solutions. Each handed-in solution counts the same as an attended tutorial. You will get feedback on your solutions, but no mark is given.

Recommended books

If you attend the lectures regularly and take notes, you do not need 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)