

Department of Statistical and Actuarial Sciences
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Course outline for Winter 2021

Although this academic year might be different, Western University is committed to a thriving campus. We encourage you to check out the [Digital Student Experience](#) website to manage your academics and well-being. Additionally, the following link provides available resources to support students on and off campus: <https://www.uwo.ca/health/>.

Technical Requirements and Important Dates:

Stable internet connection

Laptop or computer

Working microphone

Working webcam

Classes Start	Reading Week	Classes End	Study day(s)	Exam Period
January 11	February 15 - 19	April 12	April 13	April 14 - 30

* March 15, 2021: Last day to drop a second-term half course or a second-term full course without penalty

1. Course Information

Course information

Course Name: Monte Carlo Methods and Financial Applications

Course Number: FM9593B

Academi:

Unless you have either the prerequisites for this course or written special permission from your Dean to enroll in it, you may be

4. Course Materials

Reference Book : D.L. McLeish. Monte Carlo Simulation & Finance. HG6024.3.M357 2005

Software needed : A personal computer/laptop that has R and RStudio installed (Windows, Mac, Linux) is highly recommended since they are required to complete the assignments.

Students should check OWL (<http://owl.uwo.ca>) on a regular basis for news and updates. This is the primary method by which information will be disseminated to all students in the class. Students are responsible for checking OWL on a regular basis.

All course material will be posted to OWL: <http://owl.uwo.ca>. Any changes will be indicated on the OWL site and discussed with the class.

If students need assistance, they can seek support on the [OWL Help page](#). Alternatively, they can contact the [Western Technology Services Helpdesk](#). They can be contacted by phone at 519-661-3800 or ext. 83800.

[Google Chrome](#) or [Mozilla Firefox](#) are the pre

Accommodated Evaluations

- X Late assessments without illness self-reports will be counted 0.
- X Late assessments with illness self-reports should be submitted within 24 hours of submission of the last illness self-report
- x No makeup midterm. The weight may be redistributed to other categories by the instructor.
- X If permission to waive the requirement that students receive evaluation on work totaling 15% of their final grade at least three days prior to the deadline for withdrawal without academic penalty has been obtained from P W K H ' H D Q ¶ V 2 I I L F H D V W D W H P H must be made.

Rounding of Marks Statement

if there are compassionate grounds for the absence in question. Students are encouraged to contact their Faculty academic counselling office to obtain more information about the relevant documentation.

Students should also note that individual instructors are not permitted to receive documentation directly from a student, whether in support of an application for consideration on medical grounds, or for other reasons. All documentation required for absences that are not covered by the Self -Reported Absence Policy must be submitted to the Academic Counselling office of a student's Home Faculty.

For policy on Academic Consideration for Student Absences - Undergraduate Students in First Entry Programs, see:

https://www.uwo.ca/univsec/pdf/academic_policies/appeals/Academic_Consideration_for_absences.pdf

More information about remote proctoring is available in the Online Proctoring Guidelines at the following link:

<https://www.uwo.ca/univsec/pdf/onlineproctorguidelines.pdf>

Completion of this course will require you to have a reliable internet connection and a device that meets the system and technical requirements for both Zoom and Proctortrack. Information about the system and technical requirements are available at the following links:

<https://www.proctortrack.com/tech-requirements/>

<https://support.zoom.us/hc/en-us>

* Please note that Zoom servers are located outside Canada. If you would prefer to use only your first name or a nickname to login to Zoom, please provide this information to the instructor in advance of the test or examination.

Professionalism & Privacy

Western students are expected to follow the [Student Code of Conduct](#). Additionally, the following expectations and professional conduct apply to this course:



