



Introduction to Financial Markets and Quantitative Finance
2022/2023

Financial Modelling 922A Section 001

Course Outline

1. Course Information

and portfolio risk assessment

Prerequisites:

Perform Mean-variance portfolio optimization.
Understand Capital Asset Pricing Model.
Perform Risk Calculations and Portfolio approximation.
Understand Stylized facts of Stock prices and modelling.

Lecture Hours: Wednesday 8:30-11:30am (WSC248), in person.

See lecture notes for a breakdown of course topics in a "table of contents" format with an approximate timeline.

Classes begin: September 8, 2022; January 9, 2023
Fall Reading Week: October 31 – November 6, 2022; February 8 – 26, 2023
Classes end: December 8, 2022; April 10, 2023
Exam period: December 10 – 22, 2022; April 13 – 30, 2023

Contingency plan for an in-person class pivoting to 100% online learning
In the event of a COVID-19 resurgence during the course that necessitates the course delivery moving away from face-to-face interaction, affected course content will be delivered entirely online, either synchronously (i.e., at the times indicated in the timetable) or asynchronously (e.g., posted on OWL for students to view at their convenience). The grading scheme will change. Any remaining assessments will also be conducted online as determined by the course instructor.

4. Course Materials

Textbook(s):
Quantitative Finance: A Simulation-Based Introduction Using Excel. Matt Davison. 978-0-9871683-1-3
Supplemental: Instructor's course notes.
John Hull. Options, Futures, and other Derivatives, 8th or 9th Edition. Pearson.

Note that these textbooks will only be used as a guide. The instructor will use his own set of course notes during lectures.

Students are responsible for checking the course OWL site (<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.

All course material will be posted to OWL: <http://owl.uwo.ca>

If students need assistance with the course OWL site 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.

5. Methods of Evaluation

Assignments and/or Quizzes: There will be 2 assignments of equal weight (15% each) Due dates: Oct 5 and 30 Nov.

Midterms or Tests There will be one midterm (25% combining Multiple Choice with open-ended questions), 2 hours long on October 25.

Final Exam: One final exam (45%), 3 hours long, date to be determined.

Evaluation: Students will be evaluated based on

cognitive testing. The policy on Academic Accommodation for Students with Disabilities can be found at

Learning skills counsellors at the Student Development Centre (<https://learning.uwo.ca>) are ready to help you improve your learning skills. They offer presentations on strategies for improving time management, multiple choice exam preparation/writing, textbook reading, and more. Individual support is offered throughout the Fall/Winter terms in the drop-in Learning Help Centre, and year-round through individual counselling.

Western University is committed to a thriving campus as we deliver our courses in the mixed model of both virtual and face-to-face formats. We encourage you to check out the Digital Student Experience website to manage your academics and well-being: <https://www.uwo.ca/se/digital/>.

Additional student-run support services are offered by the USC, <https://westernusc.ca/services/>.