

# **Introduction to Financial Markets and Quantitative Finance**

## **Fin Mod 9522A. Course Outline**

### **1. Course Information**

Course Description: This course introduces modern financial mathematics using basic

Perform Risk Calculations and Portfolio approximation.  
Understand Stylized facts of Stock prices and modelling.

See lecture notes for a break-down of course topics in a “table of contents” format with an approximate timeline.

Lecture Hours: Fridays 8:30-11:30 am (WSB248), in-person.

Classes begin: September 7, 2023; January 8, 2024

Fall Reading Week: October 30 – November 5, 2023; February 17 – 25, 2024

Classes end: December 8, 2023; April 8, 2024

Exam period: December 10 – 22, 2023; April 11 – 30, 2024

**Contingency plan**

Although the intent is for this course to be delivered in person, should any university-declared emergency require some or all of the course to be delivered online, either synchronously or asynchronously, the course will adapt accordingly.

Evaluation: Students will be evaluated based on two assignments, one mid-term test, and a final examination. The final mark will be based on a weight of 30% for assignments, 25% for the mid-term test, and 45% for the final exam.

## **6. Student Absences**

If you are unable to meet a course requirement due to illness or other serious circumstances, please follow the procedures below.

### **Assessments worth 10% or more of the overall course grade:**

For work totalling 10% or more of the final course grade, you must provide valid medical or supporting documentation to the Academic Counselling Office of your Faculty of Registration as soon as possible.

For further information, please consult the University's medical illness policy at

[https://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/accommodation\\_medical.pdf](https://www.uwo.ca/univsec/pdf/academic_policies/appeals/accommodation_medical.pdf).

The Student Medical Certificate is available at

[https://www.uwo.ca/univsec/pdf/academic\\_policies/appeals/medicalform.pdf](https://www.uwo.ca/univsec/pdf/academic_policies/appeals/medicalform.pdf).



Students who are in emotional/mental distress should refer to Mental Health@Western (<https://uwo.ca/health/>) for a complete list of options about how to obtain help.

Western is committed to reducing incidents of gender-based and sexual violence and providing compassionate support to anyone who has gone through these traumatic events. If you have experienced sexual or gender-based violence (either recently or in the past), you will find information about support services for survivors, including emergency contacts at

[https://www.uwo.ca/health/student\\_support/survivor\\_support/get-help.html](https://www.uwo.ca/health/student_support/survivor_support/get-help.html).

To connect with a case manager or set up an appointment, please contact [support@uwo.ca](mailto:support@uwo.ca).

Please contact the course instructor if you require lecture or printed material in an alternate format or if any other arrangements can make this course more accessible to you. You may also wish to contact Accessible Education at

[http://academicsupport.uwo.ca/accessible\\_education/index.html](http://academicsupport.uwo.ca/accessible_education/index.html)

if you have any questions regarding accommodations.

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.

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