

Location

TC 205

List of prerequisites

Enrollment in a quantitative graduate program

N.B.

Unless you have either the prerequisites for this course or have already enrolled in it, you may be removed from this course if you do not have the prerequisites. This removal may not be appealed. You will receive no adjustment from a course for failing to have the necessary prerequisites.

2. Instructor's information

Instructor: Dr. Rogemar S. Mamon

Contact Info: rmamon@stats.uwo.ca**Important**

Students must use their Western (@uwo.ca) email addresses when contacting the instructor. Email messages from non-UWO account will NOT be read.

The subject of

Office hours

Appointment is necessary. Wednesday, 12-2pm
WSC 209

3. Course syllabus, key sessional dates, and delivery mode

Course description: Background knowledge of linear algebra, multivariable calculus (e.g., limits, differentiation, integration, and Taylor series), elementary differential equations, and probability (e.g., discrete and continuous random variables, expectation and variance, and moment-generating function) will be assumed in this course.

Topics and coverage:

The goal of this course is to demonstrate the essential foundation of valuation and hedging of financial derivatives whose underlying variables follow discrete- and7 (d)3 (c00-11 T312 0 T

5. Related course materials

Students should check OWL (<http://owl.uwo.ca>)

reduced by the credit of the course(s) for which the final examination has been deferred. See Academic Calendar for details (under [Special Examinations](#)).

8. Academic policies

The website for Registrarial Services is <http://www.registrar.uwo.ca>.

In accordance with policy, <http://www.uwo.ca/its/identity/activatenonstudent.html>, the centrally administered e-mail account provided to students will be considered the individual's official university e-mail address. It is the responsibility of the account holder to ensure that e-mail received from the University at his/her official university address is attended to in a timely manner.

Any **non-programmable calculators are permitted** during the exam; note that mobile phones and other electronic communication devices are **strictly prohibited**.

Scholastic offences are taken seriously, and students are directed to read the appropriate policy, specifically, the definition of what constitutes a Scholastic Offence, at the following Web site: http://www.uwo.ca/univsec/pdf/academic_policies/appeals/scholastic_discipline_undergrad.pdf.

9. Support services

You may also wish to contact Student Accessibility Services (SAS) at (519) 661-2147 if you have any questions regarding accommodations.

We encourage you to check out the Digital Student Experience website to manage your academics and well-being: <https://www.uwo.ca/se/digital/>. Students who are in emotional/mental distress should