

Mathematics 586: Computational Finance

University of Illinois at Chicago, Spring 2009

1. Course Information

Course title: Computational Finance (4 hours)
Time and Place: 10:00am–10:50am MWF; Room 104, Douglas Hall (Lecture)

2. Personal Information

Instructor: Professor David Nicholls
Office: 1219 Science and Engineering Offices (SEO)
Office hours: Wednesday, 2:00pm–3:00pm
or by appointment
Office phone: (312) 413–1641
e-mail: nicholls@math.uic.edu

3. Textbook

Required book: Higham, *An Introduction to Financial Option Valuation: Mathematics, Stochastics and Computation*.

4. Course Grading

Homeworks 100 %
(Score best 6 of 7)

5. **Homework:** There will be 7 homework sets; the lowest score is dropped. **LATE HOMEWORKS WILL NOT BE ACCEPTED.** They are due on alternate Fridays by 2pm.

6. Students with Disabilities

Students with disabilities who require accommodations for access and participation in this course must be registered with the Office of Disability Services (ODS). Please contact ODS at (312) 413–2103 (voice) or (312) 413–0123 (TTY).