

Mathematics 586: Computational Finance

University of Illinois at Chicago, Spring 2010

1. Course Information

Course title: Computational Finance (4 hours)
Time and Place: 10:00am–10:50am MWF; Room A5, Lecture Center A (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: Wilmott, Howison, & Dewynne, *The Mathematics of Financial Derivatives: A Student Introduction*

4. Course Grading

Homeworks 60 %
Final Project 40 %

5. **Homework:** There will be 4 homework sets. **LATE HOMEWORKS WILL BE PENALIZED 10 % PER DAY LATE.** They are due every third Friday (2/5, 2/26, 3/19, 4/16) 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).