Mathematics 586: Computational Finance
University of Illinois at Chicago, Spring 2013

1. **Course Information**

Course title:	Computational Finance (4 hours)
Time and Place:	9:00am–9:50am MWF; Lincoln Hall 104 (Lecture)

2. **Personal Information**

Instructor:	Professor David Nicholls
Office:	1219 Science and Engineering Offices (SEO)
Office hours:	Monday, 2:00pm–3:00pm
	or by appointment
Office phone:	(312) 413–1641
e-mail:	davidn@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. **HOMEWORKS WILL BE PE-NALIZED 10 % PER DAY LATE.** They are due every third Friday (2/8, 3/1, 3/22, 4/19) 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).