

# Mathematics 586: Computational Finance

University of Illinois at Chicago, Spring 2018

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## 1. Course Information:

Course title: Computational Finance (4 hours)  
Time and Place: 9:00am–9:50am MWF; Lincoln Hall 304 (Lecture)

## 2. Personal Information:

Instructor: Professor David Nicholls  
Office: 1219 Science and Engineering Offices (SEO)  
Office hours: Monday, 1:00pm–2:00pm  
*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 100 %

5. **Homework:** There will be five homework sets. **HOMEWORKS WILL BE PENALIZED 10 % PER DAY LATE.** They are due every third Friday (2/2, 2/23, 3/16, 4/13, 5/4) 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).