Mathematics 586: Computational Finance
University of Illinois at Chicago, Spring 2014

1. Course Information

   Course title: Computational Finance (4 hours)
   Time and Place: 10:00am–10:50am MWF; Taft 300 (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: davidn@uic.edu

3. Textbook


4. Course Grading

   Homeworks 60 %
   Final Project 40 %

5. Homework: There will be 4 homework sets. HOMEWORKS WILL BE PENALIZED 10 % PER DAY LATE. They are due every third Friday (2/7, 2/28, 3/21, 4/18) 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).