UNIVERSITY OF CALGARY

FACULTY OF SCIENCE
Department of Mathematics and Statistics

Applied Mathematics 483	Computational Methods in Mathematical Finance

(see Course Descriptions for the applicable academic year: http://www.ucalgary.ca/pubs/calendar/)

Syllabus

Topics	**Number of Hours**
Review of financial models	3
Monte-Carlo simulation and option pricing	8
Binomial and Trinomial trees for option pricing	8
Finite Difference methods for partial differential equations in finance	8
Time series analysis and parameter estimation	6
Applications	3
TOTAL HOURS	**36**

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