

Applied Mathematics 483

Computational Methods in Mathematical Finance

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

### *Syllabus*

<u>Topics</u>	<u>Number of Hours</u>
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
<b>TOTAL HOURS</b>	<b>36</b>

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