

Math 423: Mathematics of Finance

Section 001, MWF 11:10, 1084 East Hall

Dr. Kristen Moore

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Text

Mathematics for Finance, Capiński and Zastawniak, Published by Springer
ISBN: 1-85233-330-8

Office Hours

Wednesday 1:30-4:30

Prerequisites

Math 217 and Math 425

Grading Policy and Important Dates

- I will assign homework problems in class (and on the course webpage) regularly; I will not collect homework.
- We will have 6 quizzes based on the homework problems. I do not give make up quizzes, but I will drop your lowest quiz grade. **The quiz dates are 1/16/04, 1/30/04, 2/13/04, 3/19/04, 4/2/04, and 4/16/04.**
- **We will have one midterm exam on Friday, 3/5/04** (the Friday after spring break). I do not give makeup exams.
- Our final exam is cumulative. It will be at the time scheduled by the registrar: **Wednesday, 4/28/04 at 1:30PM.**
- Your final grade will be determined according to the following weights:

Quiz Total	30%
Midterm Exam	30%
Final Exam	40%

Please note that this grading policy is **tentative**.

Syllabus

I plan to cover Chapters 1-9 of the text; if time permits, we may also cover Chapters 10 and 11 or other additional topics. A **tentative** course schedule appears on the next page; since this is a new textbook, *I expect that our progress through the text will deviate significantly from this schedule!* If you miss a lecture, you should be sure to get the notes from a classmate.

Course Website

You can visit the course website by logging in at the gateway URL <https://coursetools.ummu.umich.edu/mycourses>. If you are registered for Math 423, you should see a link to the course webpage. I will post announcements, homework assignments, messages, and other course resources on the course webpage regularly. If you have trouble accessing the webpage, please send me an e-mail.

Student Survey

Please complete the online student survey at <http://instruct.math.lsa.umich.edu/>; I will add a few points to your midterm score if you do.

Tentative Schedule for Math 423-001

I expect our progress through the text to deviate significantly from this schedule!

M	W	F
	Ch. 1 1/7/04	Ch. 2 1/9/04
Ch. 2 1/12/04	Ch. 2 1/14/04	Ch. 3 1/16/04
MLK – no class 1/19/04	Ch. 3 1/21/04	Quiz 1 1/23/04
Ch. 4 1/26/04	Ch. 4 1/28/04	Ch. 4 1/30/04
Ch. 4 2/2/04	Ch. 5 2/4/04	Quiz 2 2/6/04
Ch. 5 2/9/04	Ch. 5 2/11/04	Ch. 5 2/13/04
Ch. 6 2/16/04	Ch. 6 2/18/04	Quiz 3 2/20/04
Spring Break – no class 2/23/04	Spring Break – no class 2/25/04	Spring Break – no class 2/27/04
Ch. 7 3/1/04	Catch up, Q&A 3/3/04	Exam 1 3/5/04
Ch. 7 3/8/04	Ch. 7 3/10/04	Ch. 7 3/12/04
Ch. 8 3/15/04	Ch. 8 3/17/04	Ch. 8; LS&A Late Drop Deadline 3/19/04
Ch. 8 3/22/04	Ch. 8 3/24/04	Quiz 4 3/26/04
Ch. 9 3/29/04	Ch. 9 3/31/04	Ch. 9 4/2/04
Ch. 9 4/5/04 Passover – 4/6/04	Catch up 4/7/04	Quiz 5 4/9/04
Ch. 10 4/12/04 Easter – 4/11/04	Ch. 10 4/14/04	Ch. 10 4/16/04
Ch. 10? Ch. 11? 4/19/04	Wrap-up, Q&A, evals. 4/21/04	Quiz 6 4/23/04
4/26/04	4/28/04 423-001 Final: 4/28 1:30-3:30 425-001 Final: 4/29 4:00-6:00	4/30/04