

Course Information
Math 181: THE MATHEMATICS OF FINANCE
Winter 2003

1 Instructor: Prof. Russel Caflisch

- Office: 7619D Math Sciences Bldg
- Phone: 310-206-0200
- Email: caflisch@math.ucla.edu
- Web site: <http://www.math.ucla.edu/~caflisch/181.1.03w/>
- Office hours: MF 11-12, or by appointment
- Course Lectures: MWF 2-2:50, Math Science Bldg 5217
- Discussion Section: Tu 2-2:50, Math Science Bldg 5217
- TA: Brian Dolan
- Text: “Introduction to Economics and Mathematics of Financial Markets” by Cvitanic and Zapatero. To be distributed in class or on the website.

2 Course Policies- Tentative

- Homework handout every Friday, due the following Friday
- Midterm: Wednesday, Feb 5.
- Final exam, Monday, March 17, (3:00 - 6:00 PM)
- **No late homework, no make up exams**
- Grades midterm (40%), final (40%), homework (20%)

3 Schedule

- Jan 20. MLK Day. No class
- Feb 5. Midterm Exam
- Feb 17. Pres. Day. No class
- March 14. Last day of classes
- March 17. (3:00 - 6:00 PM) Final Exam

4 Prerequisites

- Calculus (Math 33A)
- Statistics (Stat 154A or equivalent)
- Economics (Econ 11)