

MTH 9831: Probability and Stochastic Processes for Finance I

Course policy, Fall 2015

Times and location: W 6:05 – 9:00 p.m., VC 10-126

Instructor: Elena Kosygina, office: 6-245, phone: (646) 312-4167,
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Office hours: W 3:50 – 5:50 p.m. or by appointment

Prerequisites: Students are supposed to know the material of

- MTH 3020 (multidimensional calculus) or equivalent
- MTH 4120 (probability) or equivalent
- the probability refresher seminar

Teaching Assistants:

- Prof. Michael Carlisle, office: 6-297, phone: (646) 312-4139,
email: michael.carlisle@baruch.cuny.edu
- Prof. Anja Richter, office: 6-248, phone: (646) 312-4184,
email: anja.richter@baruch.cuny.edu

Course Organization: There will be a weekly homework assignment and a quiz on this assignment, the midterm, and the final exam. Students are encouraged to discuss the homework with other students through Baruch MFE Program Forum. No late homework will be accepted unless previous arrangements have been made.

Important dates: Midterm: 10/28/2015. Final exam: 12/16/2015

Grading: The course grade is based on homework and quizzes, the midterm exam, and the final exam. Bonus points can be earned through active and relevant forum and class participation.

$$\text{Grade} = \text{HW} \times 20\% + \text{Quizzes} \times 14\% + \text{Midterm} \times 33\% + \text{Final} \times 33\% + \text{Bonus}$$

Any student who is absent from the final examination and whose term average is at least 55% is given a final grade of INC. The student must present a valid excuse to the Office of Curricular Guidance and apply for a make-up final examination (usually given during the final examination period of the following semester). If the term average is less than 55%, any student who misses the final exam is given an F grade.

Cheating: There is a zero-tolerance policy on cheating.

The Department of Mathematics fully supports Baruch College's policy on Academic Honesty which states, in part: "Academic dishonesty is unacceptable and will not be tolerated. Cheating, forgery, plagiarism and collusion in dishonest acts undermine the college's educational mission and the students' personal and intellectual growth. Baruch students are expected to bear individual responsibility for their work, to learn the rules and definitions that underlie the practice of academic integrity, and to uphold its ideals. Ignorance of the rules is not an acceptable excuse for disobeying them. Any student who attempts to compromise or devalue the academic process will be sanctioned."

Academic sanctions in this class will range from an F on the assignment to an F in this course. Additional information and definitions can be found at
http://www.baruch.cuny.edu/academic/academic_honesty.html