

General Information on the Course MA372

Semester: July–November, 2020

Welcome to the course Stochastic Calculus for Finance (MA 372). You already know that all the courses in the current semester (July–November, 2020) will be in online mode.

1 Lectures and Doubt Clearing Sessions

I will release three to four video lectures per week. The first set of video lectures will be uploaded on 4th September. After that I will send an email once I upload the next set of video lectures. Listen to those videos and try to understand the concepts. The videos will be uploaded on Microsoft Onedrive. For the onedrive link click here: [Uploaded Lectures_MA 372](#). I will hold doubt clearing sessions once every week, from 2nd week onwards, on Monday from 2:00-3:00 PM. I have already created a group named Grp_MA 372 on Microsoft teams. I will schedule the doubt clearing sessions on calender, so you will get reminders on Microsoft outlook. In order to join the doubt clearing sessions you need to follow the steps below:

1. From second week onwards(starting from 14th September), every Monday at 1:55 PM login to Microsoft teams with your outlook credentials.
2. Click on the group Grp_MA 372.
3. Join the Doubt Clearing Session of the appropriate date.

Attending doubt clearing sessions is very important, if you want to learn the subject in online mode. This is because inspite of my best efforts all the things may not be clear through the recorded video. So one-to-one clarification will be necessary. Also I may have some extra things to say in doubt clearing sessions.

2 Examinations and Grading

There will be 3 quizzes through out the semester. Each quiz will be of 30 minutes duration. I will send you the questions 5 minutes before the start of the exam. You write the answers on white pages. Once you finish, take pictures, make a single pdf and submit it. The sending of questions and submitting of answers will be through Microsoft teams. I will explain the modalities during the first doubt clearing session. Also each one of you will have to appear for two vivas through out the semester. Every one will not have viva at the same time, your turn will come sometime during the semester. The date and syllabus of quiz and viva will be informed to you atleast 7 days in advance.

The weightage of each quiz is 10%. The weightage of each viva is 20%. There will be an end semester examination of 30% weightage. The date, time, duration, and other details of end semester examination will be informed later.

Finally, the letter grades will be awarded based on total marks obtained after the end semester examination. An absolute grading policy as per the following table will be followed:

Marks Range (out of 100)	Letter Grade
91–100	AA
81–90	AB
71–80	BB
61–70	BC
51–60	CC
41–50	CD
30–40	DD
Less than 30	F

3 Final Remark

As this will be the first full course that I am going to teach online, there could be some changes or addition to the above mentioned points based on some unforeseen issues or difficulties.