Financial Mathematics

MATH 5870/6870[1]
Fall 2021

Le Chen

lzc0090@auburn.edu

Last updated on

August 15, 2021

Auburn University
Auburn AL

---

[1] Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

Chapter 1. Introduction to Derivatives

Chapter 1. Introduction to Derivatives

§ 1.1 What is a derivative?

§ 1.2 An overview of financial markets

§ 1.3 The use of derivatives

§ 1.4 Buying and short-selling financial assets

§ 1.5 Problems

Chapter 1. Introduction to Derivatives

Problems: 1.3, 1.4, 1.5, 1.6, 1.7, 1.11, 1.14.

Due Date: TBA