Numerical Linear Algebra for Financial Engineering

The Pre-MFE Program at Baruch College

February 3 – March 31, 2025

Instructor: Dan Stefanica
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Teaching Assistants:

Mr. Jiamin Sally Li (Baruch MFE'25), jiamin.sally.li@gmail.com
Mr. Nick Serkes (Baruch MFE'25), nick.serkes.baruchmfe@gmail.com

Textbooks: "A Linear Algebra Primer for Financial Engineering", by Dan Stefanica, FE Press, 2014.
"Solutions Manual – A Linear Algebra Primer for Financial Engineering", by Dan Stefanica, FE Press, 2014.

Homework is assigned every class, due the following class. To fully understand and learn the material taught in class, you will have to do the homework carefully and thoroughly. No late homeworks are accepted. In–class quizzes will be given as well, and they will count toward your final grade; see the grading policy below.

Every class will conclude with a one hour recitation session where the teaching assistants will be available to answer your questions one-on-one.

The seminar will conclude with an individual final exam over Zoom.

You are strongly encouraged to interact with your colleagues and teaching assistants on the following online forum:

http://mfeapp.baruch.cuny.edu/forum/forums/numerical-linear-algebra/

Grading Policy:

- In-class quizzes 15

- Homework 60

- Final 25

A Certificate of Completion with Distinction will be awarded to every student whose score is 90% or higher.
A Certificate of Completion will be awarded to every student whose score is between 70% and up to 90%.
Good luck!