SYLLABUS

COMPUTATIONAL METHODS OF FINANCIAL MATHEMATICS (MA573)

- Course webpage:
  - https://github.com/songqsh/18ma573pub
- Instructor: Qingshuo Song
  - Stratton Hall 202A (office), 508-831-6273 (phone), qsong@wpi.edu (email)
- TA: TBD
- Lecture:
  - Thursday 5:30-8:20, SH308
- Office hour:
  - Mon 10:30 -12:30, or by appointment
- Reference:
  - Paul Glasserman, *Monte Carlo Methods in Financial Engineering.* Springer 2004. Available electronically via the Gordon library.
  - Ali Hirsa, *Computational Methods in Finance.* Chapman Hall/CRC 2013.
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