

## MF 728: Computational Methods of Mathematical Finance

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### Problem set # 1

Due: Wednesday, February 3, by 2 pm

1. **What areas of finance** are of most interest to you (e.g. big data, trading, portfolio management, risk management, derivative pricing, analyzing complex derivatives)?
2. **What is the primary reason for your interest in this course?**
3. **List all programming languages you have used** and your level of familiarity with each.