



SF271V Web Based Course in Financial Mathematics 7.5 credits

Webbaserad grundkurs i finansiell matematik

This is a translation of the Swedish, legally binding, course syllabus.

If the course is discontinued, students may request to be examined during the following two academic years

Establishment

Course syllabus for SF271V valid from Spring 2010

Grading scale

P, F

Education cycle

Second cycle

Main field of study

Mathematics

Specific prerequisites

- 7,5 academic credits in Mathematics **or** 60 credits in Political Economics **and**
- 6 credits in Mathematical Statistics **and**
- documented proficiency in English A or equivalent.

Language of instruction

The language of instruction is specified in the course offering information in the course catalogue.

Intended learning outcomes

To give basic knowledge of mathematical models within the field of Financial Mathematics. For further information, please contact the teacher/contact person concerned.

Course contents

The correlation between prices now, forward prices, future prices and rate of interest. For further information, please contact the teacher/contact person concerned.

Disposition

Internet course on distance at a basic level. For further information, please contact the teacher/contact person concerned.

Course literature

The literature is mostly electronic (see above) and free of charge for those following the course after admission. For further information, please contact the teacher/contact person concerned.

Equipment

Computer with Internet connection, web reader handling Flash and Java applets. There is no need of specific installment of a specific programme.

Examination

- TEN1 - Examination, 1.5 credits, grading scale: P, F
- TEN2 - Examination, 1.5 credits, grading scale: P, F
- TEN3 - Examination, 1.5 credits, grading scale: P, F
- TEN4 - Examination, 1.5 credits, grading scale: P, F
- TEN5 - Examination, 1.5 credits, grading scale: P, F

Based on recommendation from KTH's coordinator for disabilities, the examiner will decide how to adapt an examination for students with documented disability.

The examiner may apply another examination format when re-examining individual students.

Examination: Examination is carried out on Internet. For further information, please contact the teacher/contact person concerned.

Ethical approach

- All members of a group are responsible for the group's work.
- In any assessment, every student shall honestly disclose any help received and sources used.
- In an oral assessment, every student shall be able to present and answer questions about the entire assignment and solution.