

Dear students,

I would like to remind you about our courses in option pricing and when they are given:

(OM) Options and Mathematics, period 4.

(FD) Financial Derivatives and Stochastic Analysis, period 2.

The course (OM) is an introductory course to mathematical finance and the course (FD) is more advanced. It is not necessary to have previous knowledge of economy to attend any of these courses.

During the past 35 years, option pricing has revolutionized all main parts of stochastic finance and, if you want to test your interest and ability in this branch of applied mathematics the course (OM) will provide an excellent opportunity.

The textbook for (OM) "Borell, C.: Introduction to the Black-Scholes Theory" can be purchased at the DC, Maskingränd, Chalmers.

You are all welcome to Options and Mathematics in the study period 4, 2007/2008, and to Financial Derivatives and Stochastic Analysis in the study period 2, 2008/2009!

Göteborg, 18 February 2008

Christer Borell