FINANCIAL DERIVATIVES AND STOCHASTIC ANALYSIS (5p)
(CTH[$TMA285$]**&GU**[$MAM695$]**)**

Period 2, autumn 2006

The master course "Financial Derivatives and Stochastic Analysis" gives an introduction to stochastic calculus and the pricing and hedging of financial derivatives. The presentation follows appropriate chapters from the S. Shreve book Stochastic Calculus for Finance II. Continuous-Time Models, Springer 2004, which can be purchased at the Cremona.

The course will start October 30 at 13^{15} in room MVH11, School of Mathematical Sciences, Chalmers University of Technology and Göteborg University.

The schedule is as follows:

Lecture room: MVH11.

Lecture hours: Monday 13^{15}-15, Wednesday 10-12 and 13^{15}-15, and Friday $13^{15} - 15$ during the weeks 44-50.

Final examination: In the morning December 16 at v.

In a few weeks you will get more information on the homepages for the course:

http://www.math.chalmers.se/Math/Grundutb/CTH/tma285/
http://www.math.chalmers.se/Math/Grundutb/GU/MAM695/

Welcome to Financial Derivatives and Stochastic Analysis!

Göteborg September 19, 2006
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