FINANCIAL DERIVATIVES AND STOCHASTIC ANALYSIS (CTH[$TMA285$]&GU[$MMA710$])

Period 2, autumn 2007

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 29 at 10^{00} in room MVH11, Matematiska vetenskaper, Chalmers tekniska högskola och Göteborgs universitet.

The schedule during weeks 44-50 is as follows:
MVH11: Monday 10^{00}-11^{45}; Wednesday $13^{15} - 15$; Friday $13^{15}-15$;
MVH12: Tuesday $8^{15}-10$;

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

Welcome to Financial Derivatives and Stochastic Analysis!

Göteborg September 27, 2007
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