

B8.3: Mathematical Modelling of Financial Derivatives (2021) Suggested Timetable

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The lectures for this course are organized into 10 topics, which should be addressed sequentially. A suggested Timetable for lectures (and problem sheets) is below. The suggested timetable tries to give a balanced number of lectures per week (similar to what would happen with in-person lectures), you may prefer to modify it slightly and choose to watch each set of lectures on a topic closer together. The problem sheets are set to ensure you have all required material, if you've followed the lectures up to the corresponding week, the required topics are indicated in parentheses.

I will provide further guidance about exam preparation towards the end of term.

I hope you enjoy B8.3!

Week 0: Problem Sheet 0 (for revision)

Week 1: Lecture topics 1– 3.1

Week 2: Lecture topics 3.2 – 4.1

Problem Sheet 1 (topics ≤ 3.4)

Week 3: Lecture topics 4.2 - 4.5

Intercollegiate Class (Problem Sheet 1)

Week 4: Lecture topics 5

Problem Sheet 2 (topics ≤ 5.6)

Week 5: Lecture topics 6– 7.2

Intercollegiate Class (Problem Sheet 2)

Week 6: Lecture topics 7.3-9.1

Problem Sheet 3 (topics ≤ 7.4)

Week 7: Lecture topics 9.2-10.1 *Intercollegiate Class (Problem Sheet 3)*

Week 8: Lecture topics 10.2-10.4 Problem Sheet 4 (topics ≤ 10.4)

Week 1TT: *Intercollegiate Class (Problem Sheet 4)*