

# University of Northern British Columbia

Fall 2008

## *MATH 499: Mathematics for Finance*

This course is designed to form the basis in mathematical finance for constructing mathematical models of bond and stock prices.

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*Text:* *Mathematics for Finance: An Introduction to Financial Engineering.*  
M. Capinski, Springer.

### *Suggested Topics:*

A Simple Market Model  
Risk- free and Risky assets  
Discrete Time Market Models  
Portfolio Management

*Final Grade:* Semester Report / Presentation / Project.