This course is an introduction to numerical methods for mathematical finance. We will begin with a quick review of floating-point computation. The main focus of the course is the use of Monte Carlo Methods and Numerical Methods for PDEs applied to problems that arise in mathematical finance.

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Course Web Page: http://www.cs.toronto.edu/~krj/courses/2021/

Office Hours: by appointment

Lectures: Thursdays 3:00 to 6:00 PM

Tutorials: Wednesdays 11:00 AM to noon


Other References:


**Grading:**

1. Term assignments: 30%.
2. Midterm Test: 30%.
3. Final Exam: 40%.

**Plagiarism:** Please read


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