

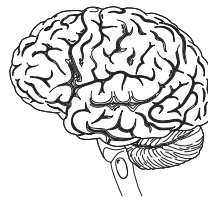
COMPUTATIONAL FINANCE

Lecture -1: Course Perspectives

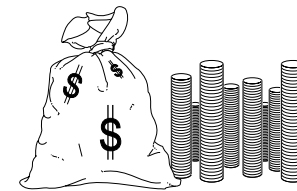
Philip H. Dybvig
Washington University
Saint Louis, Missouri



+



=



What the Course Is

Hands On

Quantitative

Tools Oriented

Focus on Useful Valuation, Hedging, and Simulation

Mostly Option Pricing and Related Tools

Challenging

What the Course Isn't

Plug and Play

Passive

Big Think

Big Picture

Inspirational

Features of the Course

Java language tools so programs can be embedded in Web pages

Problem Sets for hands-on learning

Extra for Experts *and* **Challengers** for students who have superior background and ambition

Midterm Exam to display your understanding

Final Project to work on any topic in finance you would like to know more about, and to share what you learn with your peers