

# COMPUTATIONAL FINANCE

## Lecture -1: Course Perspectives

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## 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