

School of Economics and Finance

**FINM 513      Special Topic:  
Studies in Mathematics of Finance**

Trimester 2+3, 2007

**COURSE OUTLINE**

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**Coordinator/Lecturer**      Leigh Roberts, RH 323, phone 463-5937  
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**Course Objectives**

To enhance one's knowledge of mathematics, statistics, economics and finance through the study of two 400 level 15 point courses in one or more of those fields of study, and to comment on the ways in which those courses fit into the general framework of financial mathematics and risk management.

**Course Content**

To fulfil the requirements of two 400 level 15 point courses in ECON, MOFI, MATH, STAT or cognate areas; and to write an essay commenting on the ways in which those courses fit into the general framework of financial mathematics and risk management.

**Expected Workload**

It is expected that the course will require approximately 300 hours of work.

## **Readings**

Readings for the 400 level courses will be as designated in the relevant course outlines.

The student is responsible for obtaining suitable readings for the essay, in which task the coordinator will be available for assistance.

## **Assessment**

- 40% Assessment of each of the two co-taught 400 level courses.
- 4% A preliminary report of some 1,000 words, due no later than three months after completion of the 400 level courses.
- 16% An essay, normally of between 2,000 and 3,000 words.

Students need to think out what they expect to achieve in essays, and the sources which they intend to use. All sources must be listed at the end of the essay, and normally all of those sources listed should be available to the markers should they ask for them. It is further expected that all readings listed in the references be cited in the essay; otherwise a note should be made. If the computer gives the number of words, it should be given at the beginning of the essay; and page numbers should be given. Essays should be submitted electronically unless permission is obtained from the coordinator. Further information as to essay requirements is available from the coordinator.

The essay and the preliminary report are expected to be written *entirely* by the student. In cases where there is any doubt in the marker's mind as to whether the report and the essay are entirely the student's own work, the coordinator reserves the right to withhold the grade for the course until the situation has been clarified.

## **Preliminary Report**

The preliminary report is intended to convey to the coordinator the progress made to date towards the successful completion of the essay, and would normally include a general, if possibly vague, idea of where the essay may be heading, in the sense of what conclusions might eventually be drawn.

## **Mandatory course requirements**

In order to pass the course, it is compulsory to submit both the preliminary report and the essay by the due dates.

## **Communication**

Communication with the coordinator would normally be via email. It is recommended that the student and coordinator make contact every two or three weeks, although the frequency of contact will naturally depend on the individuals involved and whether or not progress towards the essay completion is satisfactory.

## SUPPLEMENTARY INFORMATION

### **Faculty of Commerce and Administration Offices**

#### Railway West Wing (RWW) - FCA Student and Academic Services Office

The Faculty's Student and Academic Services Office is located on the ground and first floors of the Railway West Wing. The ground floor counter is the first point of contact for general enquiries and FCA forms. Student Administration Advisers are available to discuss course status and give further advice about FCA qualifications. To check for opening hours call the Student and Academic Services Office on (04) 463 5376.

#### Easterfield (EA) - FCA/Education/Law Kelburn Office

The Kelburn Campus Office for the Faculties of Commerce and Administration, Education and Law is situated in the Easterfield Building - it includes the ground floor reception desk (EA005) and offices 125a to 131 (Level 1). The office is available for the following:

- Duty tutors for student contact and advice.
- Information concerning administrative and academic matters.
- Forms for FCA Student and Academic Services (e.g. application for academic transcripts, requests for degree audit, COP requests).
- Examinations-related information during the examination period.

To check for opening hours call the Student and Academic Services Office on (04) 463 5376.

### **General University Policies and Statutes**

Students should familiarise themselves with the University's policies and statutes, particularly the Assessment Statute, the Personal Courses of Study Statute, the Statute on Student Conduct and any statutes relating to the particular qualifications being studied; see the Victoria University Calendar or go to <http://www.vuw.ac.nz/policy>.

For information on the following topics, go to the Faculty's website <http://www.vuw.ac.nz/fca>

- Academic Grievances
- Academic Integrity and Plagiarism
- Student and Staff Conduct
- Meeting the Needs of Students with Impairments
- Student Support

### **Manaaki Pihipihinga Programme**

Manaaki Pihipihinga is an academic mentoring programme for undergraduate Māori and Pacific students in the Faculties of Commerce and Administration, and Humanities and Social Sciences. Sessions are held at the Kelburn and Pipitea Campuses in the Mentoring Rooms, 14 Kelburn Parade (back courtyard), Room 109D, and Room 210, Level 2, Railway West Wing. There is also a Pacific Support Coordinator who assists Pacific students by linking them to the services and support they need while studying at Victoria. Another feature of the programme is a support network for Postgraduate students with links to Postgraduate workshops and activities around Campus.

For further information, or to register with the programme, phone (04) 463 5233 ext. 8977 or email [manaaki-pihipihinga-programme@vuw.ac.nz](mailto:manaaki-pihipihinga-programme@vuw.ac.nz). To contact the Pacific Support Coordinator, phone (04) 463 5842 or email [pacific-support-coord@vuw.ac.nz](mailto:pacific-support-coord@vuw.ac.nz).