

School of Economics and Finance

FINM 513 Special Topic: Studies in Mathematics of Finance

Trimester 1+2, 2008

COURSE OUTLINE

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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.
- 20% 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 on the ground floor (EA 005). This counter is the first point of contact for:

- 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 Nees of Students with Impairments
- Student Support

Academic Integrity and Plagiarism

Academic integrity is about honesty – put simply it means **no cheating**. All members of the University community are responsible for upholding academic integrity, which means staff and students are expected to behave honestly, fairly and with respect for others at all times.

Plagiarism is a form of cheating which undermines academic integrity. The University defines plagiarism as follows:

The presentation of the work of another person or other persons as if it were one's own, whether intended

or not. This includes published or unpublished work, material on the Internet and the work of other student or staff.

It is still plagiarism even if you re-structure the material or present it in your own style or words.

Note: It is however, perfectly acceptable to include the work of others as long as that is acknowledged by appropriate referencing.

Plagiarism is prohibited at Victoria and is not worth the risk. Any enrolled student found guilty of plagiarism will be subject to disciplinary procedures under the Statute on Student Conduct and may be penalised severely. Consequences of being found guilty of plagiarism can include:

- an oral or written warning
- cancellation of your mark for an assessment or a fail grade for the course
- suspension from the course or the University.

Find out more about plagiarism, and how to avoid it, on the University's website at: http://www.vuw.ac.nz/home/studying/plagiarism.html.

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, email manaaki-pihipihinga-programme@vuw.ac.nz or phone (04) 4636015. To contact the Pacific Support Coordinator, email pacific-support-coord@vuw.ac.nz or phone (04) 463 5842.