COMPUTATIONAL FINANCE

Lecture -1: Course Perspectives

Philip H. Dybvig
Washington University
Saint Louis, Missouri

Copyright © Philip H. Dybvig 1996,1999
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