Mathematical Finance, Fall 2001

Curriculum

There shouldn’t be much doubt, but just for the record: The curriculum (“pen-
sum”) for the Fall 2001-version of “Matematisk Finansieringsteori” is as fol-

  Formally, the whole book is included, however I will not ask questions 
  that require specific knowledge of Chapters 13 and 14.

• Section 8.F (on Girsanov’s Theorem) from Bernt Øksendal (1995), “Stochas-
  tic Differential Equations”, Springer.

• Rolf Poulsen (1999), “Numeraireskift”, a note posted on the course 
  homepage 
  http://www.math.ku.dk/~rolf/teaching/mfe01/mfe01.html

• The homemade exercises & the biweekly notes (also posted on the course 
  homepage). This should primarily be interpreted “positively” in the 
  sense that they are “fair game” if you want to prove something “by 
  reference”.

Kindly,

Rolf

December 19, 2001
Rolf Poulsen
ASOR