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KTH

General instructions for SF2975 Financial derivatives, 2016

Course web page: `http://www.math.kth.se/matstat/gru/5b1575/`
Relevant material will appear on this web page during the course.

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Examiner: Boualem Djehiche

Prerequisites: Martingales and stochastic integrals (SF2970)

Course literature
Arbitrage Theory in Continuous Time, 3rd Ed., by Tomas Björk, Oxford University Press (2009).

Contents
The course is based on the material in the course book excluding Chapters 2-5, Chapters 19-20 and Chapter 28. Note that Chapters 4-5 are part of the prerequisites for the course.

Projects
There are two projects which have to be completed in order to pass the course. For more information on the projects see the course's web page.

Examination
There is a written examination at the end of the course which consists of 5 problems each giving at most 10 points. Typically, 25 points will be sufficient to pass the final examination. **Registration at "My Pages" for the written examination is required.** The exam is scheduled for **October 21, 2016, 14:00-19:00**. The rooms for the exam will be avilable at

`http://www.kth.se/sci/institutioner/math/utb/tentor`

Grades for the projects are P or F (passed or failed) and for the exam given in the range A-F or Fx, where A is the best and F means failed. Fx means that you have the right to a complementary examination (to reach the grade E) within six weeks after the results of the written exam have been announced.