

Fredrik Armerin  
KTH

**Lecture plan for SF2975 Financial derivatives, 2016**

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|     | Date |    | Time  | Room | Type             | Contents        |
|-----|------|----|-------|------|------------------|-----------------|
| Mon | Aug  | 29 | 08-10 | M33  | Lecture          | Chapter 4-6     |
| Tue | Aug  | 30 | 13-15 | Q36  | Lecture          | Chapter 7-8     |
| Wed | Aug  | 31 | 15-17 | M33  | Lecture          | Chapter 8-9     |
| Fri | Sep  | 2  | 10-12 | M33  | Exercise session |                 |
| Mon | Sep  | 5  | 08-10 | Q31  | Lecture          | Chapter 10-12   |
| Tue | Sep  | 6  | 13-15 | M33  | Lecture          | Chapter 13      |
| Wed | Sep  | 7  | 15-17 | Q33  | Lecture          | Chapter 14 & 26 |
| Mon | Sep  | 12 | 08-10 | L51  | Lecture          | Chapter 15      |
| Tue | Sep  | 13 | 13-15 | V22  | Exercise session |                 |
| Wed | Sep  | 14 | 15-17 | L51  | Lecture          | Chapter 16      |
| Fri | Sep  | 16 | 10-12 | L52  | Lecture          | Chapter 17      |
| Tue | Sep  | 20 | 13-15 | Q31  | Lecture          | Chapter 18      |
| Wed | Sep  | 21 | 15-17 | L52  | Exercise session |                 |
| Fri | Sep  | 23 | 10-12 | L51  | Lecture          | Chapter 21      |
| Tue | Sep  | 27 | 13-15 | Q31  | Lecture          | Chapter 22      |
| Wed | Sep  | 28 | 15-17 | Q31  | Lecture          | Chapter 23-24   |
| Fri | Sep  | 30 | 10-12 | L52  | Lecture          | Chapter 25      |
| Mon | Oct  | 3  | 10-12 | M33  | Exercise session |                 |
| Tue | Oct  | 4  | 13-15 | L51  | Lecture          | Chapter 26      |
| Wed | Oct  | 5  | 15-17 | L52  | Lecture          | Chapter 27      |
| Mon | Oct  | 10 | 10-12 | Q34  | Lecture          | Chapter 29      |
| Tue | Oct  | 11 | 13-15 | L51  | Exercise session |                 |
| Wed | Oct  | 12 | 15-17 | L51  | Lecture          | Additional time |