



UNSW SCIENCE

School of Mathematics and Statistics

Course outline

MATH5975

Introduction to Stochastic Analysis

Term 1, 2023

Staff

Course Information

Course Aims

Modern theory of financial markets relies on advanced mathematical and statistical methods that

Assessment and Deadlines

Assessment	Week	Weighting %	Due date if applicable	Course Learning Outcome (CLO)
Assignment 1	Week 4	5%	Due week 4	CLO1, CLO2, CL03
Midterm Test	Week 7	20%	Due week 7	CLO1, CLO2, CLO3

f better manage your time

f understand your rights and responsibilities as a student at

Academic Skills Support and the Learning Centre

The Learning Centre offers academic support programs to all students at UNSW Australia. We assist students to develop approaches to learning that will enable them to succeed in their academic study. For further information on these programs please go to:

<http://www.lc.unsw.edu.au/services-programs>

Applications for Special Consideration for Missed Assessment

Please adhere to the Special Consideration Policy and Procedures provided on the web page below when applying for special consideration.

<https://student.unsw.edu.au/special-consideration>

Please note that the application is not considered by the Course Authority, it is considered by a centralised team of staff at the Nucleus Student Hub.

The School will contact you (via student email account) after special consideration has been granted to reschedule your missed assessment, for a lab test or paper-based test only.

For applications for special consideration for assignment extensions, please note that the new submission date and/or outcome will be communicated through the special consideration web site only, no communication will be received from the School.

For Dates on Final Term Exams and Supplementary Exams please check the "Key Dates for Exams" ahead of time to avoid booking holidays or work obligations.

[https://stud.1\(l\)/\(l\)/\(650s\(\)\)Tj-0.01Tc0.01Tw0.2390Td\(\)-10.7\(\)-10LTd\(\)1i.019\(d\)2.8\(a\)4.5\(y\)-1.3\(s\)9f1.3](https://stud.1(l)/(l)/(650s())Tj-0.01Tc0.01Tw0.2390Td()-10.7()-10LTd()1i.019(d)2.8(a)4.5(y)-1.3(s)9f1.3)

survey myExperience, which allows students to evaluate their learning experiences in an anonymous way. myExperiencesurvey reports are produced for each survey. They are released to staff after all student assessment results are finalised and released to students. Course convenor will use the feedback to make ongoing improvements to the course.