
FIM 601 – Seminar in Financial Mathematics

Spring 2019

1 Credit Hour

Course Description

Seminar in Financial Mathematics

Instructors

Dr Tao Pang

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Web Page: <http://www4.ncsu.edu/~tpang/>

Phone: 919-513-2110

Fax: 919-513-7336

Office Location: SAS 4116

Office Hours: Upon Request

Guest speakers from industry will be invited.

Teaching Assistants

Tanmay Sah: SAS 3244, Email: tsah@ncsu.edu. Office Hours: TBD.

Rohit Khurana: SAS 3244; Email: rkhuran@ncsu.edu. Office Hours: TBD.

Course Meetings

Days: Friday

Time: 1:30 pm – 4:15 pm

Campus: Main

Location: 0200 Park Shops

This meeting is required.

Course Materials

Textbooks

None.

Expenses

None.

Materials

TBD.

Prerequisites

FIM 500

Transportation

Non-scheduled class time for field trips or out-of-class activities is NOT required for this class.

Grading

Component	Weight	Details
Mock Interviews	Telephonic – 5% Video Interview -10% Face to Face interview – 10%	Must participate in two Mock Interviews during the Semester. One with Tanmay and One with Rohit. You will be assigned a month-long time slot for each interview and you must complete the interview within that time period to receive credit Must participate in all formats of the interview.
Job Application Reflection	30%	Weekly reflection on steps you are taking to acquire a Job/Internship.
Quant Quarterly Submission	15%	You will be assigned a week-long time slot. The Quant Quarterly article must be submitted during that time slot to receive full credit.
Class Participation	30%	Includes weekly and monthly competition, students will be divided into small teams

Requirements for Credit-Only (S/U) Grading

Performance in research, seminar and independent study types of courses (6xx and 8xx) is evaluated as either "S" (Satisfactory) or "U" (Unsatisfactory), and these grades are not used in computing the grade point average.

To obtain an S you will need to earn a 70%.

Policies on Incomplete Grades

If an extended deadline is not authorized by the Graduate School, an unfinished incomplete grade will automatically change to an F after either (a) the end of the next regular semester in which the student is enrolled (not including summer sessions), or (b) by the end of 12 months if the student is not enrolled, whichever is shorter. Incompletes that change to F will count as an attempted course on transcripts. The burden of fulfilling an incomplete grade is the responsibility of the student. The university policy on incomplete grades is located at <http://policies.ncsu.edu/regulation/reg-02-50-03>. Additional information relative to incomplete grades for graduate students can be found in the Graduate Administrative Handbook in Section 3.18.F at http://www.fis.ncsu.edu/grad_publicns/handbook/

Attendance Policy

For complete attendance and excused absence policies, please see <http://policies.ncsu.edu/regulation/reg-02-20-03>

Each Unexcused Absence will mean a 10% drop in your grade.

Academic Integrity

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Students are required to comply with the university policy on academic integrity found in the Code of Student Conduct found at <http://policies.ncsu.edu/policy/pol-11-35-01>

Academic Honesty

See <http://policies.ncsu.edu/policy/pol-11-35-01> for a detailed explanation of academic honesty.

Honor Pledge

Your signature on any test or assignment indicates "I have neither given nor received unauthorized aid on this test or assignment."

Electronically-Hosted Course Components

Students may be required to disclose personally identifiable information to other students in the course, via electronic tools like email or web-postings, where relevant to the course. Examples include online discussions of class topics, and posting of student coursework. All students are expected to respect the privacy of each other by not sharing or using such information outside the course.

Accommodations for Disabilities

Reasonable accommodations will be made for students with verifiable disabilities. In order to take advantage of available accommodations, students must register with the Disability Services Office at Suite 2221, Student Health Center, Campus Box 7509, 919-515-7653. For more information on NC State's policy on working with students with disabilities, please see the Academic Accommodations for Students with Disabilities Regulation (REG02.20.01) (<https://policies.ncsu.edu/regulation/reg-02-20-01/>).

Non-Discrimination Policy

NC State University provides equality of opportunity in education and employment for all students and employees. Accordingly, NC State affirms its commitment to maintain a work environment for all employees and an academic environment for all students that is free from all forms of discrimination. Discrimination based on race, color, religion, creed, sex, national origin, age, disability, veteran status, or sexual orientation is a violation of state and federal law and/or NC State University policy and will not be tolerated. Harassment of any person (either in the form of quid pro quo or creation of a hostile environment) based on race, color, religion, creed, sex, national origin, age, disability, veteran status, or sexual orientation also is a violation of state and federal law and/or NC State University policy and will not be tolerated. Retaliation against any person who complains about discrimination is also prohibited. NC State's policies and regulations covering discrimination, harassment, and retaliation may be accessed at <http://policies.ncsu.edu/policy/pol-04-25-05> or http://www.ncsu.edu/equal_op/. Any person who feels that he or she has been the subject of prohibited discrimination, harassment, or retaliation should contact the Office for Equal Opportunity (OEO) at 919-515-3148.