Mathematics

MATH 476  Investments and Financial Markets  credit: 3 hours.
Theoretical foundation in financial models and their applications to insurance and other financial risks. Topics include derivative markets, no arbitrage pricing of financial derivatives, interest rate models, dynamic hedging and other risk management techniques. 3 undergraduate hours. No graduate credit. Credit is not given for MATH 476 and MATH 567. Prerequisite: Credit or concurrent registration in STAT 409 or STAT 410.

<table>
<thead>
<tr>
<th>CRN</th>
<th>Type</th>
<th>Section</th>
<th>Time</th>
<th>Days</th>
<th>Location</th>
<th>Instructor</th>
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<tr>
<td>30806</td>
<td>Lecture-Discussion</td>
<td>S13</td>
<td>03:30 PM - 04:50 PM</td>
<td>TR</td>
<td>213 - Gregory Hall</td>
<td>Wang, J</td>
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Restricted to Actuarial Science major(s). Restricted to Undergrad - Urbana-Champaign.