Class Policy

Course: JDEP 384H, Numerical Methods in Business Place/Time: 110 Kauffman, 9:30-10:45 TR, Spring 2007

Preq: Permission.

Objectives: To help students achieve competence in the following areas:

- Understanding of mathematical formulations of financial and business models that are amenable to numerical techniques.
- Knowledge of a cross-section of numerical techniques available for solving these financial and business models.
- Efficiency and reliability of algorithms.
- Implementation of algorithms via Matlab platform.
- Interpretation of computations (consistent with Hamming's dictum: The purpose of computing is insight, not numbers.)

Instructor: Dr. Thomas Shores

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Office Hours: Monday 2:00-3:30, Tuesday 11:00-12:30, Thursday 3:30-5:00, Friday 8:30-10:30, and by appointment. Office: 229 AvH

Class Attendance: Is required. If absent, it is incumbent upon the student to determine what has been missed as soon as possible. It is advisable to consult with the instructor.

Homework/Projects: Homework will be assigned in class and collected in accordance with the syllabus, and will be usually returned within one week. Although collaboration in solving most problems is encouraged, it is strictly forbidden to copy someone else's homework. It is expected that co-collaborators and other sources for the homework will be duly acknowledged. For some specified problems no collaboration will be allowed. The official programming language for this course is Matlab. Prior experience in Matlab is not required. Current information about the course will be available through Blackboard and the 384H homepage. Using the web is strongly recommended for keeping track of current activities in the course.

Reading Assignment: Read the sections of the texts as, or before, they are covered in class lectures. This is a standing assignment throughout the semester.

Grade: One midterm will be given and will account for 135 points. The final exam will count 140 points. Each exam may have a take home component. In-class exams are closed book with calculators. Homework will count 225 points. The final grade will be based on these 500 points.

Final Exam: Will be comprehensive. To be given on Tuesday, May 1, 10:00 - 12:00 am in 110 Kauffman.

Grades of "I", "W" or "P": These grades will be given in strict accordance with University policy. (See any Schedule of Classes for the relevant information and dates.)

Keep This Information!!!