19. Apply Girsanov’s theorem.
20. Explain and employ replication.
21. Understand the martingale representation theorem.
22. Apply option pricing to realistic scenarios.

This course is divided into fifteen chapters.

Sample space, Random variable, Probability measure, Distribution, Sigma-algebra, Measurable space, Probability triple.

Stochastic process, Filtration.

E

requiring a camera and microphone to invigilate exams. If proctoring software will be used, this will be confirmed in the first week of class.

Students with hidden or visible disabilities who believe they may need class or exam accommodations, including in the current context of remote learning, are encouraged to register with the SFU Centre for Accessible Learning (caladmin@sfu.ca or 778-782-3112).