

**Spring 2020 Syllabus Addendum
Transitioning to Online Instruction**

Math 433–H02

Course Title: Math of Financial Derivatives 2

Instructor: Professor K. Rappaport

Date: March 17, 2020

Due to the need to conduct the classes online the following changes have been made to the class. Live lectures will be conducted using Webex at the scheduled class time. I will stay online for .5 hour after each session for office hours and questions. Homework will be assigned using Canvas. All work should be submitted in pdf files or google sheets as needed. The project solutions should be sent by email with the link to your google sheet and any file attachments. I will accept scanned or picture files for the projects if readable. All grades for the online work will be posted in canvas. I will post the grades from the last HW there. If there are any questions please email me.

The following is the adjusted weighting for grades.

Quizzes/HW 15%

Midterm exam 25%

Canvas assignments 10%

Two assigned projects (Binomial trees, Black Scholes) – 25% each, Total 50%