MATH 620-010 Prof. D. A. Edwards

## Honors/Graduate Supplement (2/26 Revision)

In order to earn honors/graduate credit for the course, you will have to complete a series of laboratory assignments. These will help you to experience the practical side of mathematical finance by using Bloomberg terminals to learn how to trade and price options.

You must use the Bloomberg terminals in the Lerner Trading Laboratory; the schedule is listed at

https://my.lerner.udel.edu/advising/undergraduate-advising/geltzeiler-trading-center/

For each assignment, I have created a video which you can access via a shared Google Drive folder. You can watch these in the lab and follow along in Bloomberg. The videos were created in late 2020, when students had to access the lab remotely. If anything in a video seems out of date (commands don't work, etc.), let me know and I will address it or re-record that video.

## **Assessment**

To incorporate the additional work, your raw score will be calculated as follows:

The exams will count (equally) for half of your grade, the homework counts for 1/3, and the labs count for 1/6.

Then each of the raw scores will be scaled to determine final grades.

## Lab Assignment Due Dates

Note: This is only a tentative schedule; there may be deviations from it.

February 8: Lab 1 distributed February 15: Lab 2 distributed February 17: Lab 1 due February 22: Lab 2 due; lab 3 distributed March 8: Lab 3 due; lab 4 distributed March 15: Lab 4 due; lab 5 distributed March 22: Lab 5 due March 24: Lab 6 distributed April 7: Lab 6 due, Lab 7 distributed April 19: Lab 7 due; lab 8 distributed April 26: Lab 8 due; lab 9 distributed May 5: Lab 9 due; lab 10 distributed May 12: Lab 10 due; lab 11 distributed May 19: Lab 11 due

