The Ohio State University
Colleges of the Arts and Sciences New Course Request

Department of Mathematics

Academic Unit

Math

Book 3 Listing (e.g., Portuguese)

589   Introduction to Mathematical Finance

Number   Title

Intro Math Finance   U/G   3

18-Character Title Abbreviation   Level   Credit Hours

Summer   Autumn   Winter X   Spring   Year 2010

Proposed effective date, choose one quarter and put an "X" after it; and fill in the year. See the OAA curriculum manual for deadlines.

A. Course Offerings Bulletin Information

Follow the instructions in the OAA curriculum manual. If this is a course with decimal subdivisions, then use one New Course Request form for the generic information that will apply to all subdivisions; and use separate forms for each new decimal subdivision, including on each form the information that is unique to that subdivision. If the course offered is less than a quarter or a term, please complete the Flexibly Scheduled/Off Campus/Workshop Request form.

Description (*not to exceed 25 words*):

Mathematics used in binomial asset pricing model.

Quarter offered: Winter   Distribution of class time/contact hours: Two 1.5 hours classes

Quarter and contact/class time hours information should be omitted from Book 3 publication (yes or no):

Prerequisite(s):   Math 530 or Stat 420 or permission by instructor

Exclusion or limiting clause: (None)

Repeatable to a maximum of   0   credit hours.

Cross-listed with: (None)

Grade Option (Please check):   Letter ☒   S/U ☐   Progress ☐ What course is last in the series? _____

Honors Statement: Yes ☐ No ☒   GEC: Yes ☐ No ☒

Admission Conditions Course: Yes ☐ No ☒

Off-Campus**:**   Yes ☐ No ☒   EM: Yes ☐ No ☒

Honors Enbedded Statement**:** Yes ☐ No ☒

Service Learning Course: Yes ☐ No ☒

Other General Course Information: (None)

(e.g. "Taught in English." "Credit does not count toward BSBA degree.")

B. General Information

Subject Code_____   Subsidy Level (V, G, T, B, M, D, or P)_____

If you have questions, please email Jed Dickhaut at dickhaut.1@osu.edu.

1. Provide the rationale for proposing this course:

The Department of Mathematics is proposing a track for undergraduate math major in financial math. This course is the core course of the track. The course will provide students with background ideas in using mathematics in financial asset pricing and prepare students for further study in financial mathematics.

2. Please list Majors/Minors affected by the creation of this new course. Attach revisions of all affected programs. This course is (check one): ☐ Required on major(s)/minor(s)   ☐ A choice on major(s)/minors(s)
☒ An elective within major(s)/minor(s) ☐ A general elective

3. Indicate the nature of the program adjustments, new funding, and/or withdrawals that make possible the implementation of this new course.
   No new founding is necessary. The course will be taught within the regular teaching duties of mathematics faculty.

4. Is the approval of this request contingent upon the approval of other course requests or curricular reqests?

Yes ☒ No ☐   List:____Financial Mathematics track in the mathematics major_____

5. If this course is part of a sequence, list the number of the other course(s) in the sequence:_____

6. Expected Section Size: _____15-20___ Proposed number of sections per year:_____1_____

7. Do you want prerequisites enforced electronically? (see OAA manual for what can be enforced) Yes ☒ No ☐

8. This course has been discussed with and has the concurrence of the following academic units needing this course or with academic units having directly related interests (*List units and attach letters and/or forms*): Not Applicable ☒

9. **Attach a course syllabus that includes a topical outline of the course, student learning outcomes and/or course objectives, off-campus field experience, methods of evaluation, and other items as stated in the OAA curriculum manual and e-mail to asccurrofc@osu.edu.**

CONTACT PERSON:_____Chunsheng Ban_ E-MAIL:_____ban.1@osu.edu__ PHONE:_____2-5331_____

Approval Process The signatures on the lines in ALL CAPS (e.g. ACADEMIC UNIT) are required.

1. Academic Unit Undergraduate Studies Committee Chair   Printed Name   Date

2. Academic Unit Graduate Studies Committee Chair   Printed Name   Date

3. **ACADEMIC UNIT CHAIR/DIRECTOR**   **Printed Name**   **Date**

4. **After the Academic Unit Chair/Director signs the request, forward the form to the ASC Curriculum Office, 4132 Smith Lab, 174 West 18th Ave. or fax it to 688-5678. Attach the syllabus and any supporting documentation in an e-mail to asccurrofc@osu.edu. The ASC Curriculum Office will forward the request to the appropriate committee.**

5. **COLLEGE CURRICULUM COMMITTEE**   **Printed Name**   **Date**

6. **ARTS AND SCIENCES EXECUTIVE DEAN**   **Printed Name**   **Date**

7. Graduate School (if appropriate)   Printed Name   Date

8. University Honors Center (if appropriate)   Printed Name   Date

9. Office of International Education (if appropriate)   Printed Name   Date

10. **ACADEMIC AFFAIRS**   **Printed Name**   **Date**