LECTURER: Ben Goldys — Carslaw 709, beniamin.goldys@sydney.edu.au
Consultation: Monday 11AM

COURSE TOPICS:
Linear Programming and the Simplex Algorithm, Unconstrained Nonlinear Optimisation, Constrained Nonlinear Optimisation, Risky Assets and Utility Theory, Portfolio Theory, CAPM, Dynamic Programming and Optimal Stopping

BACKGROUND:
Prerequisites: MATH(1001 or 1901 or 1906) and MATH(1002 or 1902)
Assumed Knowledge: MATH(1003 or 1903 or 1907)
MATH(1005 or 1905) would be helpful but the probability theory needed will be covered in the lectures. No programming (e.g. MATLAB) skills are assumed.

CLASSES:
There are three lectures, one tutorial and one computer lab each week. The tutorials and computer labs start in week 2. Tutorial and computer lab sheets are available at the back of the printed lecture notes. Some tutorial sheets will be made available online. The solutions will be made available online.

COURSE MATERIALS:
Printed lecture notes with tutorial sheets and computer lab sheets are available from KopyStop (55 Mountain St, Broadway):

Applied Mathematics 2
MATH2070/2970 Optimisation and Financial Mathematics
P. W. Buchen and D. J. Ivers

Additional lecture notes will be made available online. Detailed course information and various online resources will be posted on the course website:


ASSESSMENT:
- Assignment: 10% due 5pm Thursday, Week #6
- Quiz: 10% to be held in lecture on Wednesday Week #8
- Project: 10% due 5pm Thursday, Week #12
- Exam: 70%.

Due dates are provisional and may vary. If there are any changes, adequate notification will be given via the website as well as announcements in lectures.