

UC 8624 05F

CBM003 ADD/CHANGE FORM

Undergraduate Council
 New Course Course Change
 Core Category: _____ Effective Fall 2006

or

Graduate/Professional Studies Council
 New Course Course Change
 Effective Fall __

1. Department: MATH College: NSM
2. Person Submitting Form: David Bao Telephone: (713)743-3484
3. Course Information on New/Revised course:
 - Instructional Area / Course Number / Long Course Title:
MATH / 4380 / A Mathematical Introduction to Options
 - Instructional Area / Course Number / Short Course Title (30 characters max.)
MATH / 4380 / MATHEMATICAL INTRO TO OPTIONS
 - SCH: 3.00 Level: SR CIP Code: 2701010001 Lect Hrs: 3 Lab Hrs: 0

RECEIVED OCT 13 2005

APPROVED NOV 16 2005

4. Justification for adding/changing course: To provide for important discipline area
5. Was the proposed/revised course previously offered as a special topics course? Yes No
If Yes, please complete:

- Instructional Area / Course Number / Long Course Title:
____ / ____ / _____
- Content ID: _____ Start Date (yyyy3): _____

6. Is this course offered for undergraduate credit only? Yes No

7. Authorized Degree Program(s): B.A., B.S. in Mathematics

- Does this course affect major/minor requirements in the College/Department? Yes No
- Does this course affect major/minor requirements in other Colleges/Departments? Yes No
- Are special fees attached to this course? Yes No
- Can the course be repeated for credit? Yes No

8. Grade Option: Letter (A, B, C...) Instruction Type: lecture

9. If this form involves a change to an existing course, please obtain the following information from the course inventory: Instructional Area / Course Number / Long Course Title

- ____ / ____ / _____
- Start Date (yyyy3): _____ Content I.D.: _____

10. Proposed Catalog Description:

Cr: ³(3-0) Prerequisites: MATH 2433 and MATH 3338 Description (30 words max.): Arbitrage-free pricing, stock price dynamics, call-put parity, Black-Scholes formula, hedging, pricing of European and American options.

11. Dean's Signature: Ian Evans Date: 16 Oct '05

Print/Type Name: Ian Evans