

Midterm exam - Announcement

The midterm exam will take place at **November 11, 16:15h in room CE 1 101**. Be there on time.

- Allowed utilities: Pen, something to eat/drink, pocket calculator
- Not allowed: Books, any sheets of own paper, notebooks, cellphones, . . .
- For the exam you need a pen with a color \neq red. Don't use a pencil.
- We do not tolerate cheating. If we observe you, using any forbidden utilities or communicating with each other, you instantly fail the exam.
- Please leave your jackets and bags at the door or at the border of the room.
- Choose your seat s.t. there is at least one free seat between you and your neighbour.
- Please bring your Camipro card for identification purpose.
- The content of all lectures till October 28 (inclusive) is relevant (i.e. including Dynamic Programming/Option Pricing). The exercises from exercise sheet 1 to 4 (again inclusive) are highly relevant. The solutions of exercise sheet 4 will be available on our website before the exam, so that you can verify your own solutions.
- Duration of the exam will be 120 min.
- You can reach up to 60 points, corresponding to the 30% weight which the midterm contributes to the total amount of points. Thus another 60 points can be reached by practical exercises and 80 points are reachable in the final exam. You need in total 120 points (= 60% of 200 points) to pass the course.

Good luck.