MT- 154 Computer Applications in Finance

Introduction to different software packages for scientific computing, Performing numeric computation, Graph plots, Analysing and visualising scientific data, Optimization, Developing algorithms and using built-in functions of scientific software packages for solving mathematical problems in Matrix algebra, Calculus and Computational geometry.

Recommended Books:

1. "Introduction to MATLAB 6", Etter DM, Kuncicly D, Hull, Prentice Hall, Englewood Cliffs, NJ, USA, 2001.
2. "The Maple Book", Garvan F, Chapman & Hall/CRC, 2002.
3. "Mathematica As a Tool: An introduction with Practical Examples", Kaufmann S, Springer, New York, 1994.