

1014-Z1-121 **Qin Lu*** (luq@lafayette.edu), Department of Mathematics, Lafayette College, Easton, PA 18042. *My experience in offering the Financial Mathematics course for undergraduates.* Preliminary report.

It is hard to find a single book to teach the undergraduate financial mathematics course. Some books are measure-theory based and they are not approachable for undergraduates; while others involve some misleading in understanding the economics concepts. In my teaching, I have efficiently mixed four good books. The second challenge to me is to design the projects for the students. I have designed two simulation projects by Mathematica, one binomial-tree project by EXCEL, and one regression project by SPSS. The projects stimulate students' interests in learning; they also help them to understand deeply about the concepts. The third thing important in my course is the final essay. I let the students pick the different finance models and ask them to do an extensive survey including the recent journals. The essay writing helps the students to meet the real problems in finance. Through the course, I have tried to show the the math majors or economics majors the beautifulness and the usefulness of mathematics; and let them gain the financial knowledge and certain mathematical maturity to work in the financial industry. Based on my experience in CFA (Chartered Financial Analyst)tests, I have also involved some CFA curriculum in my course, which the financial industry value high of it. (Received July 29, 2005)