# ISE 563 Financial Engineering - Spring 2022

<table>
<thead>
<tr>
<th>Time</th>
<th>Friday 4:00 – 6:50 PM</th>
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<tbody>
<tr>
<td>Professor</td>
<td>Gordon Delianedis, Ph.D.</td>
</tr>
<tr>
<td>Email</td>
<td><a href="mailto:gordon.delianedis@pacificlife.com">gordon.delianedis@pacificlife.com</a></td>
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<tr>
<td>Office</td>
<td>TBD</td>
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<tr>
<td>Office Hours</td>
<td>Wed 6-7 PM (PST) (On-line)</td>
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**Teaching Assistant**: Xinzhu Shen  
**Office Hours**: TBD  
**e-mail**: xinzhu@usc.edu

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**Textbooks Required**  
Hull, J *Options, Futures, and Other Derivatives, 11th ed., Prentice Hall, 2020*

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**Grading**  
- Homework 20%
- Midterm 30%
- Final 50%

**Software**  
Any structured programming language such as VBA, Python, R, Matlab, ....

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**Course Objectives**  
To familiarize the student with the financial background and mathematical tools necessary to analyze and solve financial investment problems. Problems will include the use of derivatives for hedging financial risk, valuation of financial products, portfolio optimization, and evaluation of financial strategies and risk control.
Students with Disabilities

Any student requesting academic accommodations based on a disability is required to register with Disability Services and Programs (DSP) each semester. A letter of verification for approved accommodations can be obtained from DSP. Please be sure the letter is delivered to me (or to TA) as early in the semester as possible. DSP is located in STU 301 and is open 8:30 a.m. to 5:00 p.m. Monday – Friday. The phone number for DSP is (213) 740-0776.

Desire2learn

Class notes are available at [http://courses.uscden.net](http://courses.uscden.net). For general instructional support assistance please contact the Instructional Support Center office at [denisc@usc.edu](mailto:denisc@usc.edu) or (213) 821-1421. For any other technical support issue, please contact the Technical Support Center at dentsc@usc.edu or (213) 821-1321.