Probability Theory for Financial Applications

Student Feedback

Learning experience: Overall the learning experience was intense, demanding, and intellectually stimulating. Liked the high level of performance expected of participants/students.

Course Format: Well formatted. The once a week 3-hr classes and 1-hr TA sessions, HW assignments in each session, and the online forum enhance the learning experience.

Course Content: Excellent mix of the necessary math, financial application, and programming areas. Leaves one yearning for more.

Course Instructions: Fast paced and stimulating

TA: Good subject matter knowledge and always available to help without any spoon-feeding and/or excessive handholding.

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Great classroom learning experience as well as challenging and equally amazing homework assignments part. The format, content, and structure of the course were excellently designed and prepared. The most important aspect of the course, in my opinion, was the quality of oral classroom instruction. Chapter handouts, homework and programming assignments were a great part of the course and they complemented the lecture material very well.

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I thought Ivan was incredible as a TA. He explained the homework problems very clearly and many times provided further insight. The effort that Professor Wang put into making the Ipython notebook slides was much appreciated. Overall I enjoyed the class, found it challenging, and learned a lot.

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The probability seminar was fast paced, informative, and a good introduction to probability concepts in finance. I found the homework to be challenging and also enjoyable. The TA's and Instructor were very helpful in answering questions and the course forum was also very helpful. It was a high quality experience.

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The course is very well organized and delivers very comprehensive knowledge of Probability. The instructor is very responsible and engaging. The TAs are also very responsible and they are very productive in grading homework. The overall learning experience is excellent.

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The seminar is an exciting and helpful experience. The material is well-organized. Among all the interesting contents, I admire most the financial application part. As a student majored in finance, I gained some new insights into the financial topics from the mathematical approach. I'm thankful to the instructor Elena Kosygina. Her speech is always clear and insightful. She managed to make every topic in every lecture interesting. Our TA--Michael Carlisle is also reliable and patient. I love this seminar! I believe the materials will be extremely helpful in the future.

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First of all I learned so much from this course. The course moved so fast that at times it was difficult to keep up but that's what made it challenging and interesting for me.

Content - there was a lot of content but I wouldn't expect any less from a preMFE class. It was a good indicator to what the classes will be like in the actual MFE program.

Instruction - professor Wang made the class more enjoyable with his humor. I appreciated that he shared his insights (the way he thinks) about probability notes he typed up.

TA - they were great! They really made an attempt to break things down for those of us not remembering any calculus, knowing how to prove, or not understanding probability.

Overall learning experience was great. I would recommend it to anyone considering an MFE degree.

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Prof. Elena Kosygina is a great teacher. She was very patient with all the queries. We were fortunate to have Baruch's faculty member Michael Carlisle as our TA. This is a very challenging course. So brush up your probability before you show up. After 8 weeks of 'joy ride' I realized that I actually have learnt a lot. So thank you for everything.

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I feel that Probability Pre-MFE Seminar is the more difficult of the three Pre-MFE seminars. The text book is not easy to follow. However Prof. Kosygina makes sure we understand all the materials and Michael also helped a lot. Overall this seminar is better than my expectation and I have learned a lot from it. I hope that Prof. Kosygina will write her Probability book in the future which would be awesome.

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The course is a mix of probability theory and financial knowledge. It's what I expected about pre-MFE seminars. The professor explained things very clear and patient. Sometimes he will joke and answer all the students questions in the class. He is very kind to everybody. Students like him in the class. Generally speaking, probability theory seminar is a great seminar.I will recommend to the people who has the same interest as me. Professor Wang is an excellent professor. His note is clear and explained things in a

easy understanding way. He is very kind and patient with students and I will highly recommend for my friends!

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The course was fast paced and challenging. The content was interesting and I enjoyed applying math to real-life scenarios. Faculty were knowledgeable and responsive. Overall a great experience.