COURSE DETAIL

OPTIMIZATION METHODS

Country
Hong Kong

Host Institution
Chinese University of Hong Kong

Program(s)
Chinese University of Hong Kong

UCEAP Course Level
Upper Division

UCEAP Subject Area(s)
Mathematics Computer Science

UCEAP Course Number
105

UCEAP Course Suffix

UCEAP Official Title
OPTIMIZATION METHODS

UCEAP Transcript Title
OPTIMIZATION METHOD

UCEAP Quarter Units
4.50

UCEAP Semester Units
3.00

Course Description

This course introduces the essentials of optimization methods, including models, solution methods, and programming techniques. Topics cover linear programming, integer linear programming, nonlinear programming, and convex programming. It will highlight applications of these methods in Fintech, such as asset allocation, portfolio management, and data analysis.

Language(s) of Instruction
English

Host Institution Course Number
FTEC2101,ESTR2520

Host Institution Course Title
OPTIMIZATION METHODS

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Course Last Reviewed
2021-2022

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