

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

[Print](#)