# **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 Campus**

**Host Institution Faculty** 

**Host Institution Degree** 

**Host Institution Department** 

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