

COURSE DETAIL

FINANCIAL DERIVATIVES

Country

Spain

Host Institution

Carlos III University of Madrid

Program(s)

Carlos III University of Madrid

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Business Administration

UCEAP Course Number

132

UCEAP Course Suffix

E

UCEAP Official Title

FINANCIAL DERIVATIVES

UCEAP Transcript Title

FIN DERIVATIVES

UCEAP Quarter Units

5.00

UCEAP Semester Units

3.30

Course Description

The course covers advanced topics in derivative markets, with special focus on dynamic pricing models. Topics are divided into three parts: binomial model, Black and Scholes model, volatility smile, greeks; interest rate models and derivatives; credit risk models, commodities.

Language(s) of Instruction

English

Host Institution Course Number

13766

Host Institution Course Title

DERIVADOS FINANCIEROS

Host Institution Course Details

Host Institution Campus

Facultad de Ciencias Sociales y Jurídicas. (Getafe)

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economía de la Empresa

Course Last Reviewed

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