COURSE DETAIL

5.00

UCEAP Semester Units

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** Е **UCEAP Official Title** FINANCIAL DERIVATIVES **UCEAP Transcript Title FIN DERIVATIVES UCEAP Quarter Units**

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 Campus

Facultad de Ciencias Sociales y Jurídicas. (Getafe)

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economía de la Empresa

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