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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