COURSE DETAIL

INTRODUCTION TO FINANCE
Country Japan
Host Institution Keio University
Program(s) Keio University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics Business Administration
UCEAP Course Number 118
UCEAP Course Suffix
UCEAP Official Title INTRODUCTION TO FINANCE
UCEAP Transcript Title INTRO TO FINANCE
UCEAP Quarter Units 3.00
UCEAP Semester Units 2.00

Course Description
This course examines discrete time option pricing models in a mathematical way. The course is composed of three sections. In the first section, one-period binomial models are discussed. In particular, topics cover how to price options, and the meaning of some important terminologies in option pricing theory, arbitrage, replicating strategy, market completeness and so forth. Next, we extend one-period models to multi-period models. In particular, we discuss pricing of American options. The last section studies general one-period models to show the fundamental theorems of option pricing using some results on linear algebra. All students in this class are supposed to be familiar with calculus, linear algebra and the basic of probability theory.

Language(s) of Instruction
English

Host Institution Course Number
N/A

Host Institution Course Title
INTRODUCTION TO FINANCE

Host Institution Course Details
https://gslbs.adst.keio.ac.jp/

Host Institution Campus
Professional Career Programme

Host Institution Faculty

Host Institution Degree

Host Institution Department
Professional Career Programme

Course Last Reviewed
2019-2020

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