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