COURSE DETAIL

INTRODUCTION TO FINANCIAL ENGINEERING
Country Korea, South
Host Institution Yonsei University
Program(s) Yonsei University
UCEAP Course Level Lower Division
UCEAP Subject Area(s) Economics
UCEAP Course Number 55
UCEAP Course Suffix
UCEAP Official Title INTRODUCTION TO FINANCIAL ENGINEERING
UCEAP Transcript Title FINANCE ENGINEERING
UCEAP Quarter Units 4.50
UCEAP Semester Units 3.00

Course Description

This class is open to students who are interested in financial engineering and artificial intelligence. Topics include Introduction to Python, Intermediate Python, Implementing binomial option pricing, Option pricing by simulation, Delta hedging, Introduction to Deep Learning in Python, Advanced Deep Learning with Keras and Deep Hedging. This course is paired with weekly lectures from the teacher on finance theory (focus on financial transactions, contracts, loans, market positions of buyers and sellers) to demonstrate how programming tools can be useful for optimizing financial decisions.

Language(s) of Instruction
English

Host Institution Course Number
ECO3119

Host Institution Course Title
INTRODUCTION TO FINANCIAL ENGINEERING

Host Institution Course Details

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Economics

Course Last Reviewed
2021-2022

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