

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 Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Economics

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