

# COURSE DETAIL

## STATISTICAL METHODS FOR FINANCE

**Country**

Singapore

**Host Institution**

National University of Singapore

**Program(s)**

National University of Singapore

**UCEAP Course Level**

Upper Division

**UCEAP Subject Area(s)**

Statistics

**UCEAP Course Number**

145

**UCEAP Course Suffix****UCEAP Official Title**

STATISTICAL METHODS FOR FINANCE

**UCEAP Transcript Title**

STATS FOR FINANCE

**UCEAP Quarter Units**

6.00

**UCEAP Semester Units**

4.00

## Course Description

This course covers statistical analysis and modelling methods that are commonly used in the finance industry. Major topics include statistical properties of returns, regression analysis with applications to single and multi-factor pricing models, multivariate analysis with applications in Markowitz's portfolio management, modelling and estimation of volatilities, calculation of value-at-risk, nonparametric methods with applications to option pricing and interest rate markets.

### Language(s) of Instruction

English

### Host Institution Course Number

ST4245

### Host Institution Course Title

STATISTICAL METHODS FOR FINANCE

### Host Institution Campus

### Host Institution Faculty

### Host Institution Degree

### Host Institution Department

Statistics and Data Science

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