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 Course Details
https://ivle.nus.edu.sg/lms/public/view_moduleoutline.aspx?CourseID=347B6DA3-62...

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Statistics and Data Science

Course Last Reviewed
2022-2023

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