

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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