COURSE DETAIL

INVESTMENT INSTRUMENTS AND RISK MANAGEMENT
Country Singapore
Host Institution National University of Singapore
Program(s) National University of Singapore
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Mathematics
UCEAP Course Number 121
UCEAP Course Suffix
UCEAP Official Title INVESTMENT INSTRUMENTS AND RISK MANAGEMENT
UCEAP Transcript Title INVEST & RISK MGMT
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

The course examines the basic paradigms of modern financial investment theory, to provide a foundation for analyzing risks in financial markets and to study the pricing of financial securities. Topics include the pricing of forward and futures contracts, swaps, interest rate and currency derivatives, hedging of risk exposures using these instruments, option trading strategies and value-at-risk computation for core financial instruments. A programming project provides students with hands-on experience with real market instruments and data. This course is for students with an interest in quantitative finance. The course requires students to take prerequisites.

Language(s) of Instruction
English

Host Institution Course Number
QF3101

Host Institution Course Title
INVESTMENT INSTRUMENTS AND RISK MANAGEMENT

Host Institution Course Details
https://nusmods.com/courses/QF3101/investment-instruments-and-risk-management

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department
Mathematics

Course Last Reviewed
2024-2025

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