

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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