

COURSE DETAIL

FINANCIAL ECONOMICS

Country

Hong Kong

Host Institution

University of Hong Kong

Program(s)

University of Hong Kong

UCEAP Course Level

Upper Division

UCEAP Subject Area(s)

Statistics Economics

UCEAP Course Number

128

UCEAP Course Suffix

A

UCEAP Official Title

FINANCIAL ECONOMICS

UCEAP Transcript Title

FINANCIAL ECONOMICS

UCEAP Quarter Units

5.00

UCEAP Semester Units

3.30

Course Description

This course examines option pricing and hedging. It will concentrate on the theory and idea of derivatives pricing and risk management. Topics include option market; European and American options; conditional expectation and discrete-time martingale, discrete-time option pricing theory; true probabilities vs. risk-neutral probabilities; estimating volatility; the Black-Scholes formula; implied volatility; option Greeks; market-making and hedging; and exotic options.

Language(s) of Instruction

English

Host Institution Course Number

STAT3910

Host Institution Course Title

FINANCIAL ECONOMICS

Host Institution Campus

Host Institution Faculty

Host Institution Degree

Host Institution Department

Statistics & Actuarial Science

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