COURSE DETAIL

INTRODUCTION TO OPTIONS AND FUTURES
Country Italy
Host Institution University of Commerce Luigi Bocconi
Program(s) Bocconi University
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Economics Business Administration
UCEAP Course Number 114
UCEAP Course Suffix
UCEAP Official Title INTRODUCTION TO OPTIONS AND FUTURES
UCEAP Transcript Title OPTIONS & FUTURES
UCEAP Quarter Units 6.00
UCEAP Semester Units 4.00

Course Description

This course introduces the main kinds of derivatives, with an emphasis on pricing and hedging issues, and on how investors and corporations can use these instruments in practice. The main contents of the course are: introduction to financial derivatives; forwards, futures, and swaps (institutional apsects, pricing, hedging); options (institutional aspects, pricing, hedging); and basics of credit risk and credit derivatives. Prerequisites: a solid understanding of financial economics; familiarity with the mathematics of interest rates (discounting/compounding, equivalence of rates at different maturities), with basic statistics (expected values, standard deviation and variance, ordinary least squares), and calculus (limits, differentials, differentiation, Taylor expansions, partial differentiation, optimization, basic integration).

Language(s) of Instruction
English

Host Institution Course Number
30150

Host Institution Course Title
INTRODUCTION TO OPTIONS AND FUTURES

Host Institution Course Details
https://didattica.unibocconi.eu/ts/tsn_anteprima.php?cod_ins=30150&anno=2025&Id...

Host Institution Campus
University of Commerce Luigi Bocconi

Host Institution Faculty

Host Institution Degree

Host Institution Department
Finance

Course Last Reviewed
2024-2025

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