

# 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 aspects, 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**

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### **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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