COURSE DETAIL

ADVANCED FINANCIAL DERIVATIVES
Country Spain
Host Institution Carlos III University of Madrid
Program(s) Carlos III University of Madrid
UCEAP Course Level Upper Division
UCEAP Subject Area(s) Business Administration
UCEAP Course Number 166
UCEAP Course Suffix
UCEAP Official Title ADVANCED FINANCIAL DERIVATIVES
UCEAP Transcript Title ADV FIN DERIVATIVES
UCEAP Quarter Units 5.00
UCEAP Semester Units 3.30

Course Description

This course offers a study of advanced topics in derivative markets with a special focus on dynamic pricing models. It is is divided into four parts: revisiting buy and hold approaches and the binomial model; Black-Scholes-Merton model; interest rate models and interest rate derivatives; credit risk derivatives.

Pre-requisites: Introductory course about Financial Derivatives

Language(s) of Instruction

Host Institution Course Number
14450

Host Institution Course Title
DERIVADOS FINANCIEROS AVANZADOS

Host Institution Course Details
https://aplicaciones.uc3m.es/cpa/generaFicha?est=201&anio=2025&plan=399&asig=14...

Host Institution Campus
GETAFE

Host Institution Faculty
Facultad de Ciencias Sociales y Jurídicas

Host Institution Degree
Grado en Finanzas y Contabilidad

Host Institution Department
Departamento de Economía de la Empresa

Course Last Reviewed
2025-2026

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