

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 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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