CFRM 504 A: Options And Other Derivatives

Meeting Time: MW 10:30am - 12:20pm

Location: LOW 216

SLN: 23067


Instructor: Matthew Lorig

Catalog Description: Covers financial instrument options and derivatives. Explores how to price options and other derivatives and use them to hedge investment risk. Involves theory, statistical modeling, numerical methods, and computation using the R programming language. Prerequisite: co-requisite: CFRM 501 or permission of instructor. Offered: A.

Credits: 4.0

Status: Active

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