CFRM 504 B: Options And Other Derivatives

AUTUMN 2017

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

Location: **

SLN: 23066

Joint Sections: 2017, autumn, CFRM, 504, A
2017, autumn, CFRM, 504, C

Instructor:

Matthew Lorig
View profile

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

Last updated: January 10, 2018 - 9:10pm

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