CFRM 504 C: Options And Other Derivatives

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

Location: LOW 216

SLN: 23419

Joint Sections: 2017, autumn, CFRM, 504, B

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

Last updated: January 10, 2018 - 9:20pm

Department of Applied Mathematics
University of Washington
Lewis Hall 201
Box 353925
Seattle, WA 98195-3925