CFRM 504 B: Options and Other Derivatives

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

Location: **

SLN: 12165

Joint Sections: 2019, autumn, CFRM, 504, A
2019, 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: August 2, 2019 - 9:00pm

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

Phone: (206) 543-5493