Course Description:
This course emphasizes the basic principles of financial engineering and is sufficiently general so as to be of interest to all business students and accessible to non-business students with an interest in this topic. It provides students with an introduction to application of mathematics and statistics in the field of finance.

The course will be organized into 3 modules; first, students will be introduced to the mathematical/statistical foundation as it relates to finance (probability, statistics, basic calculus, linear algebra etc.). Second, students will learn selected topics from financial theory (fixed income securities, forwards/futures, options, swaps, structured securities etc.). Finally, students will have the opportunity to apply and implement the concepts using spreadsheets. There will also be a brief introduction to the computer programming language R (use of R is optional for assignments).

Evaluation Procedure:
The evaluation procedure for the course will consist of a midterm, final exam, and homework/applied projects.

Required Prerequisites:
Introduction to Finance (UGBA 103)

Schedule:
Mon/Wed 4:30 PM to 6:00 PM - C110 Cheit