UNIVERSITY OF CALIFORNIA, BERKELEY
Walter A. Haas School of Business
UGBA 137
Introduction to Financial Engineering
Fall 2012

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. It provides students with an introduction to the application of mathematics and statistics in the field of finance.

The course will be separated into 3 modules; first, students will be introduced to the mathematical/statistical foundation as it relates to finance (calculus, differential equations, linear algebra, probability, etc.). Second, students will learn financial theory (portfolio management, derivatives, asset pricing, risk management, etc.). Finally, students will have the opportunity to apply and implement the concepts using spreadsheets. There will also be brief introduction to some computer programming languages.

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

Required Prerequisites:
Introduction to Finance (UGBA 103)

Schedule:
Mon/Wed 2:00 PM to 3:30 PM
C220 Cheit

Lecturer: Ethan Namvar