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 (securities, portfolio management, derivatives, asset pricing, etc.). Finally, students will have the opportunity to apply and implement the concepts using spreadsheets. There will also be brief introduction to computer programming languages commonly used in finance.

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:
Tue/Thu 3:30 PM to 5:00 PM
C335 Cheit