SECTION A – Recorded for inclusion in the Undergraduate Catalog

COLLEGE OF LIBERAL ARTS AND SCIENCES

Department of Economics

New Course

Undergraduate Catalog

CIP: 45.06

484X. FINANCIAL DERIVATIVES (3). Review of financial derivatives including futures, European and American options, Exotic options. Greeks, trading and hedging strategies. Pricing derivative security with appropriate boundary conditions, including Black-Scholes formula, binomial trees, lattice models and finite difference methods. Simulation and variance reduction techniques. Interest rate models. PRQ: STAT 483 or consent of department.

Department of Mathematical Sciences

Course Revision

Undergraduate Catalog

STAT 484. FINANCIAL DERIVATIVES (3). Crosslisted with ECON 484X. … ….