

FINE 452. APPLIED QUANTITATIVE FINANCE.

Credits: 3

Offered by: Management (Desautels Faculty Management)

This course is not offered this catalogue year.

Description

The course is built around a series of practical applications (backtesting trading strategies, yield curve modelling, derivatives hedging) and consists of lab sessions where lectures are mixed with time and support for solving the tasks in Matlab. No programming experience is required, but a willingness to learn is.

- Restriction(s): Not open to students who have taken FINE 434 when topic was "Applied Quantitative Finance".
- Prerequisite(s): MGCR 341 and MGCR 271 or equivalent

Most students use Visual Schedule Builder (VSB) to organize their schedules. VSB helps you plan class schedules, travel time, and more.

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