Introduction to Financial Engineering 2

CATHOLIC UNIVERSITY OF KOREA

Course Syllabus

2014학년도 제2학기

Course Title	Korean	금융공학입문2			
	English	Introduction to Financial Engineering 2			
Course Number-Division	05029-01	Course Completion Requirement	제1전공선택	Time/Credits	4/3
Day / Time	월3~4(M306), 수 3~4(M306)	Course Target Audience		Prerequisite Courses	
Professor	Full Name	Office	Phone Number	E-MAIL	
	전인태	D513	02-2164-4342	injeon@catholic.ac.kr	
Web Site			English Class	B형	

1.Course Outline

Through this course, we will learn the basic concepts of financial engineering such as derivatives, risk analysis, the roles of investment banking, and valuation of the complicated modern financial assets.

2. Objectives

Our goal is to study how to price derivative assets, especially options, calculate VaR, and understand the roles of investment banking system and valuation techniques.

3. Teaching Method

3 hour lecture and 1 hour practice per week

4. Evaluation Method

Midterm and Final 40% each, Homework and attendance 20 %.

5. Assignments

handouts

6. Experiment, Practical Exercise

7. Related Courses

financial mathematics I, II, computational finance, risk analysis

8. Textbook

Book Title	Publisher	Author	Year	Textbook or not
금융공학	북스힐	전인태	1013	참고도서

9. Detailed Weekly Activities

Week	Date	Lecture Content	Reference Material	Remarks
1	2014-09-01 ~ 2014-09-07	Introduction, options		
2	2014-09-08 ~ 2014-09-14	trading strategies		
3	2014-09-15 ~ 2014-09-21	Black-Scholes formula		
4	2014-09-22 ~ 2014-09-28	binomial trees		
5	2014-09-29 ~ 2014-10-05	binomial trees:Excel VBA		

Week	Date	Lecture Content	Reference Material	Remarks
6	2014-10-06 ~ 2014-10-12	interest rate models		
7	2014-10-13 ~ 2014-10-19	interest rate derivatives		
8	2014-10-20 ~ 2014-10-26	midterm		
9	2014-10-27 ~ 2014-11-02	investment banking		
10	2014-11-03 ~ 2014-11-09	corporate finance		
11	2014-11-10 ~ 2014-11-16	Valuation		
12	2014-11-17 ~ 2014-11-23	DCF		
13	2014-11-24 ~ 2014-11-30	relative valuation		
14	2014-12-01 ~ 2014-12-07	risk: VaR		
15	2014-12-08 ~ 2014-12-14	VaR Practice		
16	2014-12-15 ~ 2014-12-21	final		