

Kursbeschreibungsbeispiel

Kurstitel	Derivatives
Kursnummer	V-504-AFLE
Credits	6
Kursbeschreibung	We start with a brief introduction on interest rates and derivatives. Students will learn how to build the zero-coupon yield curve and which theories are used to explain the different shapes of the yield curve. We will discuss and explain the use of derivatives for investment and risk management. We will focus on the pricing of derivatives and explain the difference between the price and value of derivatives. A large portion of time will be spent on solving practical problems related to the use and pricing of derivatives.
Prüfungsart	Projects (50%) and final exam (50%)
Quelle	http://www.ru.is/lisalib/getfile.aspx?itemid=9668