Course Description – Curriculum 2013

Subject: FN494 Financial Engineering

Credits: 3

Prerequisite: FN311 and FN312

Description: Applications of mathematical, statistical, and financial theories and modles; designs and developments of financial securities,randombehaviorof securities, portfolios, and derivatives; securities designs, determinations of prices and risk of securities in financial markets using formulas and numerical methods; strategies for investments, diversifications and risk management