

SUBJECT:	FINANCIAL ENGINEERING	
HOURS:	30	ECTS:

Name/title of the author:	Dr Marcin Czupryna
Course Description:	Introductory course to financial engineering
Learning Outcomes (Goals and Objectives of the course):	Student should learn how to manage risk and the main features of typical derivative products
Entrance qualifications:	Financial Markets and financial mathematics courses
Course Content:	<ol style="list-style-type: none"> <li>1. Financial instruments</li> <li>2. Forwards and Futures - pricing and applications</li> <li>3. Options and Swaps - pricing and applications</li> <li>4. Exotic Options</li> <li>5. Investment strategies - hedging and speculation</li> <li>6. Risk management methods in finance</li> </ol>
Assessment policy (examination):	Written examination – case study based
Course materials/bibliography:	John Hull (2013) Fundamentals of Futures and Options Markets, Prentice Hall
Methods of Instruction:	Lecture, exercises in computer and trading laboratories