

SUBJECT:	Financial Engineering		
HOURS:	30	ECTS:	4
semester	1	Academic year	2015/2016

Name/title of the author:	
Course Description:	Advanced topics of Financial Engineering and Financial Risk Management
Learning Outcomes (Goals and Objectives of the course):	Students should learn the pricing and application of derivative instruments as futures, options and swaps. Students should also learn basis of the decision under risk theory and quantification and management methods of different kinds of financial risk: market, credit and operational risk.
Entrance qualifications:	Financial Markets Course
Course Content:	<ol style="list-style-type: none"> 1. Forwards and Futures - pricing and applications 2. Options and Swaps - pricing and applications 3. Financial risk managements 4. Market risk 5. Credit risk 6. Operational risk
Assessment policy (examination):	Written exam after the semester
Course materials/bibliography:	<p>John Hull (2013) Fundamentals of Futures and Options Markets, Prentice Hall</p> <p>Other materials will be provided during the lecture</p>
Methods of Instruction:	Regular lectures. Exercises take place in computer laboratory.
Notes / suggestions:	