ME 8020: Financial Engineering II

Introductions to advance investment products (derivatives) and strategies. Develop more advanced big data programming skills in R for developing and validating technical tools in finance. Topics: Derivatives, Arbitrage, Programing strategies for investment strategies/big data applications, Value at risk, Mean semi-variance, and Stochastic Dominance.
Credits: 3.0
Prerequisites:
ME 7020 :B and ME 7000