MSF 9000: Thesis

Student will explore the Black-Schole option pricing model to generate market estimates of a stock's volatility. This implied volatility will be used to forecast future volatility in the stock returns.
Credits: 6.0
Prerequisites:
MSF 8640 and MSF 8615 and MSF 8610 and MSF 8520 and MSF 8641 and MSF 8630 and MSF 8625 and MSF 8620