

27548 - Financial Engineering

Información del Plan Docente

Academic Year	2016/17
Academic center	109 - Facultad de Economía y Empresa
Degree	449 - Degree in Finance and Accounting
ECTS	6.0
Course	4
Period	Second semester
Subject Type	Optional
Module	---

1.Basic info

1.1.Recommendations to take this course

1.2.Activities and key dates for the course

2.Initiation

2.1.Learning outcomes that define the subject

2.2.Introduction

3.Context and competences

3.1.Goals

3.2.Context and meaning of the subject in the degree

3.3.Competences

3.4.Importance of learning outcomes

4.Evaluation

5.Activities and resources

5.1.General methodological presentation

The subject includes theoretical and practical lectures. Due to the operative content of the subject, practical examples will be introduced in the theoretical lectures with analyses close to the real markets. Lectures are expected to be participative.

Practical lectures will be developed in a computer framework including real cases worked and solved by the students under the supervision of the teacher.

Complementary voluntary activities will be proposed consisting in group or individual analyses.

5.2.Learning activities

Participative theoretical lectures

Practical lectures to solve real cases

Individual written exams

Individual tutorial activities

Official exams: see evaluation section

Voluntary works to solve complementary problems related to the activities developed in the practical lectures

5.3.Program**1. HEDGING IN EQUITY INCOME INVESTMENTS**

• Hedging with futures and options of share investments

• Hedging with futures and options of indexed portfolios. Hedging Ratio.

2. SENSITIVITY OF OPTION VALUATION

• The importance of the strike

• Sensitivity facing underlying price variations

• Sensitivity facing volatility variations

• The passing of time effect

• Other features to be considered

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3. *COMBINED INVESTMENTS WITH OPTIONS*

4. *SENSITIVITY OF COMBINED INVESTMENTS*

5. *MANAGED INVESTMENT OF STRUCTURE PRODUCTS*

5.4.Planning and scheduling

Lecture schedule will be announced in the website of the Faculty. The deadlines of the different complementary activities will be reported by the teachers.

5.5.Bibliography and recommended resources

Updated bibliography is available through the website of the library: <http://psfunizar7.unizar.es/br13/eBuscar.php?tipo=a>