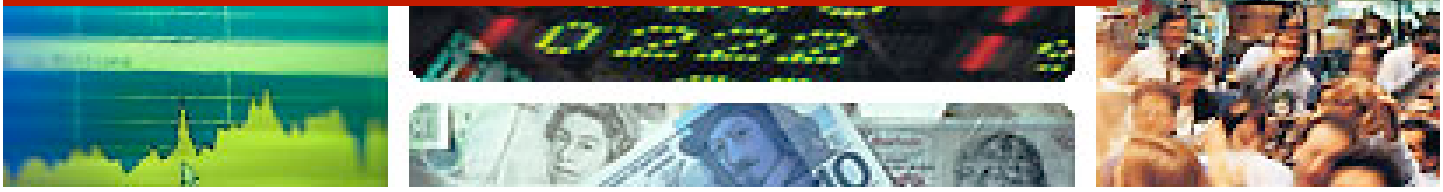
Fall 2007

Special Topics in Financial Engineering



This course addresses the following three topics:

1. Monte Carlo Methods for Early Exercise Derivatives (American Options, Game Options.)
2. Interest Rate Models
3. Credit Risk Modeling.

Recent research papers on these areas will be reviewed. Students are expected to implement major results from some reference papers. No textbooks. Papers and course notes will be provided.

Instructor: Chuan-Hsiang Han (韓傳祥)
Department of Quantitative Finance, NTHU
Office: 204-2 Innovation Incubator(育成中心)
Phone: 03-5742224
Email: chhan@mx.nthu.edu.tw
URL: enter from http://mx.nthu.edu.tw/~chhan

Class Time: W7W8W9
Office Hours: 1000 – 1300 Tuesday or by appointment
Location: Room 201, R&D Bldg (研發201)

Prerequisities:

Stochastic Financial Theory, Continuous-Time Finance, or equivalent courses.

Grading:

Assignments 30%, Exams(midterm and final) 50%, Course Project 20%.