



Visiting Professor Program Academic Year 2023/2024

TEACHING COMMITMENT: 16 hours

COURSE TITLE

Derivatives

TEACHING PERIOD

1st term

SCIENTIFIC AREA

Finance

LANGUAGE USED TO TEACH

English

COURSE SUMMARY

The course aims at presenting the main valuation and hedging techniques for derivatives, mainly futures and options. Both theory and practical application are covered.

LEARNING OBJECTIVES

Ability to evaluate and hedge the main derivative contracts on financial markets.

TUTORSHIP ACTIVITIES

N/A

LAB ACTIVITIES

N/A

OTHER ACTIVITIES BESIDES THE COURSE

N/A

VISITING PROFESSOR PROFILE

The Visiting Professor must be an expert in financial derivatives and related mathematical and statistical methods, as recognized through research activities, publications in international academic journals, and teaching activities.

CONTACT REFERENT

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