

Computational Finance

Program structure 2008-2010

Recommended
timing

Core courses (66 credits):

1741	Advanced Financial Theory	8 credits	fall	2008
1771	Research Methods in Finance	8 credits	fall	2008
1772	Financial Modeling Using MS Excel and VBA	8 credits	spring	2009
1759	Seminars in Computational Finance	12 credits	spring	2009
	Thesis	30 credits		2009-2010

Program specific courses (24 credits):

1788	Mathematics of Financial Derivatives I	8 credits	fall	2008/09
1790	Financial Time Series and Econometrics I	8 credits	spring	2009/10
5105	Professional and Academic Writing	8 credits	spring	2009

Electives (24 credits):

1737	Quantitative Financial Economics (reading course)	8 credits		2009
1789	Mathematics of Financial Derivatives II	8 credits	fall	2008/09
1791	Financial Time Series and Econometrics II	8 credits	spring	2009/10
1745	Volatility Modeling and Empirical Methods in Asset Pricing	8 credits	spring	2009/10
1777	International Asset Pricing	8 credits	spring	2009/10
1778	Commercial Banking, Risk Management and Derivative Use	8 credits	fall	2009
1738	Corporate Finance	8 credits	fall	2008/09
1740	Pricing of Financial Securities and Derivatives	8 credits	spring	2009/10
1756	Portfolio Management	8 credits	spring	2009/10

Plus other courses available at Hanken