Computational Finance

Program structure 2009-2011

			Recommended timing
Core courses (66 credits):			
1741	Advanced Financial Theory	8 credits	fall 2009
1771	Research Methods in Finance	8 credits	fall 2009
1772	Financial Modeling Using MS Excel and VBA	8 credits	spring 2010
1759	Seminars in Computational Finance	12 credits	spring 2010
Thesis		30 credits	2010-2011
Program specific courses (24 credits):			
1788	Mathematics of Financial Derivatives	8 credits	spring 2010
1790	Financial Time Series Analysis	8 credits	spring 2011
5105	Professional and Academic Writing	8 credits	spring 2010
Electives (24 credits):			
1737	Quantitative Financial Economics	8 credits	2010
1745	Volatility Modeling and Empirical Methods in Asset Pricing	8 credits	spring 2010/11
1777	International Asset Pricing	8 credits	spring 2010/11
1778	Commercial Banking, Risk Management and Derivative Use	8 credits	spring 2010/11
1738	Corporate Finance	8 credits	fall 2009/10
1740	Pricing of Financial Securities and Derivatives	8 credits	spring 2010/11
1756	Portfolio Management	8 credits	spring 2010/11

Plus other courses available at Hanken