Welcome to the course

TU-E2220

Financial Engineering II

3, 5, or 6 cr, III period

The course complements the theoretical content of TU-E2210 Financial Engineering I.

Based on suggestions from the banking sector, we will work with topics such as:
Interest rate models, foreign currency instruments, option sensitivities, market microstructure, credit risk, regulation, high-frequency trading.

The course consists of traditional lectures and exercises,
exercises with Matlab and real data,
three visiting lectures from financial institutions
and a visit to Nordea on Vallila Wall Street.

The course starts on Wednesday, January 9, 2019.
The lectures take place on
Wednesdays at 12.15-14.00 and
Fridays at 10.15-12.00.
The course consists of lectures, exercises and assignments.

You can choose the 3 credit version, 5 credit version, or 6 credit version of the course.

For any additional information,
please contact Ruth.KailaATaalto.fi.