

Derivative products in finance and insurance

ECTS : 6

Volume horaire : 21

Description du contenu de l'enseignement :

Participants will learn how financial institutions can build and structured products, how they value and hedge them, and what they are done for.

Compétence à acquérir :

The aim of this lecture is to train students in the practical evaluation of derivative products and the control of the associated risks. It also introduces them to the new hybrid structured products that have recently appeared in insurance.