# Advanced methods of financial engineering 832 (WTW 832)

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| **Qualification** | Postgraduate |
| **Faculty** | Faculty of Natural and Agricultural Sciences |
| **Module credits** | 0.00 |
| **Prerequisites** | Financial Engineering on honours level |
| **Contact time** | 3 lectures per week |
| **Language of tuition** | Module is presented in English |
| **Department** | Mathematics and Applied Mathematics |
| **Period of presentation** | Year |

**Module content**

*Consult with the head of the department of Mathematics and Applied Mathematics about the availability of this master’s module in a particular year.
Interest rate derivatives. Stochastic volatility models. Models to improve on the flaws in the Black-Scholes model. Principles of deal structuring. Principles of mathematical models. Specialised methods for interest rate and exotic derivatives. Application of numerical methods to relevant practical problems.