

UČNI NAČRT PREDMETA / COURSE SYLLABUS

Predmet:	Temelji finančnega inženiringa
Course title:	Foundations of financial engineering

Študijski program in stopnja Study programme and level	Študijska smer Study field	Letnik Academic year	Semester Semester
Fizika 2. st.		2	3
Physics 2 nd degree		2	3

Vrsta predmeta / Course type

Univerzitetna koda predmeta / University course code:

Predavanja Lectures	Seminar Seminar	Sem. vaje Tutorial	Lab. vaje Laboratory work	Teren. vaje Field work	Samost. delo Individ. work	ECTS
45	0	15	0	0	90	5

Nosilec predmeta / Lecturer:

Jeziki / Languages:	Predavanja / Lectures:	Slovenski / Slovene ali /or angleški / English
	Vaje / Tutorial:	Slovenski / Slovene ali /or angleški / English

Pogoji za vključitev v delo oz. za opravljanje študijskih obveznosti:

Prerequisites:

Vsebina:

1. Matematične osnove
2. Izvedeni finančni instrumenti
3. Tveganje in varnost
4. Opcije
5. Vrednotenje opcij, hedging
6. Binomski model
7. Black-Scholesov
8. Delta, gamma, sigma
9. Monte-Carlo metoda
10. Vodenje portfelja
11. Realne opcije

Content (Syllabus outline):

1. Mathematical tools
2. Financial derivatives
3. Risk and security
4. Options
5. Option valuation, hedging
6. Binomial model
7. Black-Scholes model
8. The greeks
9. Monte-Carlo method
10. Portfolio management
11. Real options

Temeljni literatura in viri / Readings:

- Hull J., »Options, Futures and other Derivative Securities«, New Jersey, Prentice Hall Int., 1996.
- Wilmott P. « Paul Wilmott on Quantitative Finance«, John Wiley, (2000).
- Cuthbertson K., »Financial engineering: derivatives and risk management«, Wiley, (2001)

Cilji in kompetence:

Namen predmeta je posredovati temeljna teoretična in praktična znanja potrebna pri kvantitativnem in kvalitativnem obravnavanju nalog in procesov s področja finančnega inženiringa. Prav tako je namen predmeta dati osnovo za spremljanje sodobne literature in nadaljnje strokovno izpopolnjevanje.

Objectives and competences:

The objective is to provide fundamental theoretical knowledge and practical skills of financial engineering. The objective is also to enable the students for additional learning and individual study of new methods.

Predvideni študijski rezultati:

Intended learning outcomes:

Poglobljeno znanje in razumevanje temeljnih vsebin in orodij potrebnih za strokovno korektno vodenje poslov s področja finančnega inženiringa.

Sposobnost samostojnega praktičnega in teoretičnega dela. Zmožnost nadaljnega študija novih kvantitativnih metod finančnega inženiringa.

Knowledge and Understanding:
Fundamental theoretical knowledge and practical skills of financial engineering.

Transferable/Key Skills and other attributes:
Capability of understanding and application of knowledge in praxis. Ability of additional learning and individual study of new methods.

Metode poučevanja in učenja:

Predavanja, tehnične demonstracije, aktivne vaje, seminarske vaje

Learning and teaching methods:

Lectures, technical demonstration, active work, seminary work

Načini ocenjevanja:

Pisni izpit
seminarska naloga

Delež (v %) /
Weight (in %)

Assessment:

Written examination
Seminary work

Reference nosilca / Lecturer's references:

MASTINŠEK, Miklavž. Asymptotic stability for a functional differential equation in Hilbert space. *Prog. nonlinear differ. equ. appl.*, 2003, vol. 55, str. 333-340. [COBISS.SI-ID [7028252](#)]

MASTINŠEK, Miklavž. Stability conditions for abstract functional differential equations in Hilbert space. *Semigroup forum*, 2003, vol. 66, str. 140-150. <http://link.springer.de/link/service/journals/00233/contents/00/10122>. [COBISS.SI-ID [6521884](#)]

MASTINŠEK, Miklavž. Discrete-time delta hedging and the Black-Scholes model with transaction costs. *Math. methods oper. res. (Heidelb.)*. [Print ed.], 2006, vol. 64, iss. 2, str. [227]-236, doi: [10.1007/s00186-006-0086-0](https://doi.org/10.1007/s00186-006-0086-0). [COBISS.SI-ID [8939292](#)]

MASTINŠEK, Miklavž. Financial derivatives trading and delta hedging = Trgovanje z izvedenimi finančnimi instrumenti ter delta hedging. *Naše gospod.*, 2011, letn. 57, št. 3/4, str. 10-15. [COBISS.SI-ID [10733084](#)]

MASTINŠEK, Miklavž. Charm-adjusted delta and delta gamma hedging. *J. deriv.*, 2012, vol. 19, no. 3, str. 69-76, doi: [10.3905/jod.2012.19.3.069](https://doi.org/10.3905/jod.2012.19.3.069). [COBISS.SI-ID [10970908](#)]