

Course Syllabus

QF510100 Seminar (2023 Fall)

Instructor: Chung-Han Hsieh (ch.hsieh@mx.nthu.edu.tw)

Course Description & Audience: The seminar course concentrates on providing students with a cutting-edge research, industry trends, and theoretical advancements in areas such as quantitative finance, financial engineering, and financial mathematics. Throughout the semester, some guest speakers will be invited to deliver technical talks, enriching students' understanding, knowledge, and critical thinking abilities in the field.

Prerequisites: N/A.

Time and Place: R2R3R4, in Room 905 TSMC Building. The detailed course schedule will be announced in the first week of the semester.

Teaching Method: Presentation and Discussion

Group Project Report: Students will be assigned to groups and instructed to read selected journal papers. The students will be required to prepare a presentation to deliver in class.

Grading: The grading criteria will be based on a group presentation (40%), project report (30%), and class participation (with discussion) (30%). The instructor may exercise discretion up to 10% in each of the grading categories.

Course Website: <https://sites.google.com/a/wisc.edu/chhsieh/home/teaching/seminar>