SYLLABUS FOR FIAT LUX SEMINAR
STATISTICS AND PORTFOLIO RISK MANAGEMENT WITH STOCK MARKET APPLICATIONS
FALL QUARTER 2017

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noindent Office hours: M 17:00-19:00, TWF 16:00-18:00, R 15:00-17:00

Seminar	Day	Class Time	Location
Seminar 2	M	16:00 - 16:50	MS 5203

SEMINAR TOPICS

1. Measuring the risk of an investment.
2. Risky investments with applications to stock market.
3. Calculating expected return and risk of a portfolio using real market data.
4. Efficient portfolios.
5. Introduction to derivative instruments (options).

COURSE RESOURCES:
Probability and Statistics EBook (freely available at):
http://wiki.stat.ucla.edu/socr/index.php/EBook.

Software:
R (can be downloaded freely from http://cran.stat.ucla.edu).
RStudio (can be downloaded freely from https://www.rstudio.com/).
Statistics Online Computational Resource (SOCR), freely available at: http://www.socr.ucla.edu.

COURSE GRADES:
Students in the seminar will be graded P/NP (Pass or No Pass). Because participation is essential, it is important to attend every lecture. Students who miss more than one sessions should not expect to receive a passing grade. This is a one-unit course, and according to Academic Senate regulations each student is expected to spend approximately 3 hours per week (both in and out of class) for each unit earned. There will be no midterm exams, and no final exam. There will be 2-3 homework assignments and a group project.

COMMUNICATION:
Please keep a current e-mail address with my.UCLA.edu in order to receive class announcements and reminders.

IMPORTANT DATES:
First lecture: 02 October.
Last lecture: 04 December.
Holidays: Friday, 10 November (Veterans Day), Thursday-Friday, 23-24 November (Thanksgiving).

Good Luck !!!