SYLLABUS FOR FIAT LUX SEMINAR
STATISTICS AND PORTFOLIO RISK MANAGEMENT WITH
STOCK MARKET APPLICATIONS
FALL QUARTER 2018

Instructor: Nicolas Christou
Office: 8931 Math Sciences Bldg.
Telephone: (310) 206-4420
e-mail: nchristo@stat.ucla.edu
WWW: `http://www.stat.ucla.edu/~nchristo/Fiatlux/`
noindent Office hours: M 17:00-19:00, TW 16:00-18:00, RF 12:00-14:00

Seminar	Day	Class Time	Location
Seminar 2	M	16:00 - 16:50	MS 5128

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: 01 October.
Last lecture: 03 December.
Holidays: Monday, 12 November (Veterans Day), Thursday-Friday, 22-23 November (Thanksgiving).

Good Luck !!!