

M339D: Topics for In-Term One

☐ Composition of functions.

☐ Finite probability spaces.

☐ Conditional probability.

☐ Expectations of random variables on finite probability spaces.

☐ Continuously compounded, risk-free interest rate.

☐ Purchasing shares of stock.

☐ Short sales.

☐ The expected value and the volatility of a portfolio.

☐ Diversification.

☐ Effect of correlation.

☐ Sharpe ratio.

☐ Required returns.

☐ CAPM.

☐ Betas of stocks and portfolios.

☐ Alphas of stocks.

☐ Forward contracts.

☐ European call options.

☐ European put options.
