

Final-Project Topics

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Please, choose one of the following topics for your final project.

- Exotic options
- Binomial interest-rate trees
- Brownian motion and its first properties
- Utility maximization in discrete time
- Mean-variance theory towards the Capital Asset Pricing Model (CAPM)
- Basics of behavioral economics
- Advanced Monte-Carlo methods
- American options
- Futures contracts
- Implied volatility
- Variable annuities