M339W: Topics for In-Term Three

- ☐ Delta-gamma hedging.
- ☐ Exchange options.
- ☐ Break-even analysis.
- ☐ 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.
- ☐ Behavior of individual investors. The efficient market hypothesis.
- ☐ Multifactor models.
- ☐ Modigliani Miller.
- ☐ The effect of taxes on the capital structure.
- ☐ Options embedded in insurance products.
- ☐ Exotic options relevant to variable annuities.