NPTEL Video Course - Humanities and Social Sciences - NOC:Probability and Stochastic for Finance II

Subject Co-ordinator - Dr. Joydeep Dutta

Co-ordinating Institute - IIT - Kanpur

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

Lecture 1 - Fundamentals of Interest Rates
Lecture 2 - Fixed Income Securities
Lecture 3 - Term Structure of Interest Rates - I
Lecture 4 - Optimization Models In Finance
Lecture 5 - Crash course on KKT Condition
Lecture 6 - Mean Variance Portfolio Optimization - I
Lecture 7 - Mean Variance Portfolio Optimization - II
Lecture 8 - Mean Variance Portfolio Optimization - III
Lecture 9 - Mean Variance Portfolio Optimization - IV
Lecture 10 - Last lecture on Portfolio Optimization
Lecture 11 - Capital Asset Pricing Model
Lecture 12 - The Binomial Model [Lox-Ross-Rubenstein Model]
Lecture 13 - The Binomial Method - II
Lecture 14 - Binomial Method - III (Multiperiod model)
Lecture 15 - Binomial model - IV
Lecture 16 - Girsanav's Theorem (Basic tool)
Lecture 17 - Girsanav's Theorem (Statement and proof)
Lecture 18 - Stock price under risk netral measure
Lecture 19 - The Black Scholes formula
Lecture 20 - Final Lecture