NPTEL Video Course - Management - NOC:Quantitative Investment Management

Subject Co-ordinator - Prof. J P Singh

Co-ordinating Institute - IIT - Roorkee

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

Lecture 1 - Overview and Introduction, Debt and Equity
Lecture 2 - Hybrids, Derivatives
Lecture 3 - Financial Risk
Lecture 4 - Arbitrage
Lecture 5 - Arbitrage Free Pricing
Lecture 6 - Arbitrage Free Pricing of Bonds
Lecture 7 - Forward Rates, Bond Pricing with Forward Rates
Lecture 8 - Binomial Interest Rate Tree
Lecture 9 - Bond Pricing with Binomial Trees
Lecture 10 - Bond Pricing (Continued...)
Lecture 11 - Valuation of Bonds with Embedded Options
Lecture 12 - Features of Option Embedded Bonds
Lecture 13 - Yield to Maturity
Lecture 14 - Bond Yields and Yield Spreads
Lecture 15 - Z Spread and Option Adjusted Spread (OAS)
Lecture 16 - Yield Spreads
Lecture 17 - Interest Rate Risk
Lecture 18 - Duration and Immunization
Lecture 19 - Immunization and Bond Dynamics
Lecture 20 - Duration: Properties
Lecture 21 - Effective Duration
Lecture 22 - Key Rate Duration
Lecture 23 - One Sided Duration
Lecture 24 - Modeling of Fixed Income Returns
Lecture 25 - Immunizing a Single Liability
Lecture 26 - The Barbell Strategy - 1
Lecture 27 - The Barbell Strategy - 2
Lecture 28 - Yield Shifts and Immunization
Lecture 29 - Fixed Income Portfolio Strategies - 1

Lecture 30 - Fixed Income Portfolio Strategies - 2
Lecture 31 - Fixed Income Portfolio Strategies - 3
Lecture 32 - Floaters, Caps and Floors
Lecture 33 - Derivatives, A Recapitulation
Lecture 34 - Forward Pricing - Investment Assets
Lecture 35 - Forward Pricing - Consumption Assets
Lecture 36 - Introduction to Options
Lecture 37 - Put Call Parity and Arbitrage
Lecture 38 - American Options - 1
Lecture 39 - American Options - 2
Lecture 40 - Option Trading Strategies - 1
Lecture 41 - Option Trading Strategies - 2
Lecture 42 - Option Trading Strategies - 3
Lecture 43 - Option Pricing - Binomial Model - 1
Lecture 44 - Option Pricing - Binomial Model - 2
Lecture 45 - Option Pricing - American Options
Lecture 46 - Random Walks
Lecture 47 - Brownian Motion
Lecture 48 - Stochastic Calculus
Lecture 49 - Stock Price Modelling
Lecture 50 - Black Scholes Model
Lecture 51 - Futures - 1
Lecture 52 - Futures - 2
Lecture 53 - Forward vs Futures Prices
Lecture 54 - Futures Hedging
Lecture 55 - Issues in Futures Hedging
Lecture 56 - Perfect Futures Hedge, Cross Hedge, Tailing the Hedge
Lecture 57 - Stock Index Futures - 1
Lecture 58 - Stock Index Futures - 2
Lecture 59 - Interest Rate Futures - 1
Lecture 60 - Interest Rate Futures - 2