

2022학년도 1학기 수업계획서

강의교과목	학부(신촌) ECO3119-02		
최초등록일	2022-01-04 15:13:17	최종수정일	2022-01-12 15:12:57
교과목명	금융공학의이해(1)	학점	3
강의실	동영상콘텐츠	강의시간	토8,9,10

교수명	김주철	소속	상경대학 경제학부
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수강대상	Students who are interested in financial engineering and artificial intelligence. There is no limit on the number of participants, so you don't have to spend your mileage.
수업목표 및 개요	Financial Engineering and Machine Learning
선수과목(선수학습)	No prerequisite
강좌운영방식	Lectures and Practices
성적평가방법	It will be finalized through a notice from LearnUs. 1. Absolute evaluation 2. F for more than 1/3 absences 3. 12 homework assignments 4. 6 Datacamp certificate 5. Mid-term paper 6. Final project or paper
교재 및 참고문헌	
교수정보	Joocheol Kim is a professor in the School of Economics at Yonsei University. 2003 - Present Professor at Yonsei University 2001 - 2003 Bank of Korea 2001 - 2001 Samsung Life Insurance, Risk Management Team 1996 - 2000 Georgia Institute of Technology, Ph.D. 1992 - 1996 Samsung Electronics, Semiconductor Division 1990 - 1992 KAIST, Industrial Engineering, MS. 1986 - 1990 Yonsei University, Applied Statistics, BA.
주교정보	.
(영문) 수업계획서 Syllabus in English	Introduction to Financial Engineering
파일첨부	

주차	기간	수업내용	교재범위 및 과제 등	비고
1	2022-03-02 - 2022-03-08	Introduction Datacamp - Introduction to Python		(3.2.) 개강 (3.4. - 3.8.) 수강신청 확인 및 변경

2	2022-03-09 - 2022-03-15	Derivatives Datacamp - Introduction to Python	note-taking assignment Datacamp certificate	(3.9.) 대통령 선거일
3	2022-03-16 - 2022-03-22	Pricing Datacamp - Intermediate Python	note-taking assignment	
4	2022-03-23 - 2022-03-29	CRR Datacamp - Intermediate Python	note-taking assignment Datacamp certificate	
5	2022-03-30 - 2022-04-05	Implementing binomial option pricing Datacamp - Python Data Science Toolbox (Part 1)	note-taking assignment Datacamp certificate	
6	2022-04-06 - 2022-04-12	Option pricing by simulation Datacamp - Supervised Learning with scikit-learn (1/2)	note-taking assignment	(4.7.) 학기 1/ 3선
7	2022-04-13 - 2022-04-19	Delta hedging Datacamp - Supervised Learning with scikit-learn (2/2)	note-taking assignment Datacamp certificate	
8	2022-04-20 - 2022-04-26	Mid-term paper		(4.20. - 4.26.) 중간시 험
9	2022-04-27 - 2022-05-03	Datacamp - Introduction to Deep Learning in Python (1/2)	note-taking assignment	(4.27. - 4.29.) 수강철 회 (5.2. - 5.4.) S /U평가신청
10	2022-05-04 - 2022-05-10	Datacamp - Introduction to Deep Learning in Python (2/2)	note-taking assignment Datacamp certificate	(5.2. - 5.4.) S /U평가신청 (5.5.) 어린이 날
11	2022-05-11 - 2022-05-17	Datacamp - Advanced Deep Learning with Keras (1/2)	note-taking assignment	(5.16.) 학기 2/3 선
12	2022-05-18 - 2022-05-24	Datacamp - Advanced Deep Learning with Keras (2/2)	note-taking assignment Datacamp certificate	
13	2022-05-25 - 2022-05-31	Deep Hedging (1/2)	note-taking assignment	
14	2022-06-01 - 2022-06-07	Deep Hedging (2/2)	note-taking assignment	(6.1.) 지방선 거일 (6.6.) 현충일
15	2022-06-08 - 2022-06-14	Final		(6.8. - 6.14.) 자율학습
16	2022-06-15 - 2022-06-21	Final		(6.15. - 6.21.) 기말시 험