

Disciplina:

ADM2833 - Metodologia em Finanças I

Ementa:

Discussão de tópicos avançados em finanças, com ênfase em derivativos.

Bibliografia:

Básica: -Hull, John C. (2015). Options, Futures and Other Derivatives. 9th ed. Pearson -Merton, R.C. (1976) "Option Pricing when Underlying Stock Returns are Discontinuous". Journal of Financial Economics 3(1-2), 125-144. -Rouah, Fabrice Douglas (2015). The Heston Model and its extensions in VBA. Hoboken, New Jersey. John Wiley & Sons Ltd. - Campello, M., Yue Ma, C.L and Zou, H., 2011 "The Real and Financial Implications of Corporate Hedging". The Journal of Finance, Vol. LXVI, No. 5, 1615-1647. -Ornelas, J.R.H., and Mauad, R.B., 2019. "Implied Volatility Term Structure and Exchange Rate Predictability". International Journal of Forecasting, Vol. 35, no. 4, 1800-1813. -Yan, S., 2011 "Jump Risk, stock returns, and slope of implied volatility smile". Journal of Financial Risk Volume 99, Issue 1, Pages 216-233. -Ardia, D. Bluteau, K., Boudt, K, Catania, L. and Trottier, D.A., 2019 "Markov-Switching Garch Models in R: The MSGARCH Package". Journal of Statistical Software Volume 91, Issue 4, Pages 1-38. -David Ardia, , Bluteau, K, Boudt, K., Catania, L., 2018 "Forecasting risk with Markov-switching GARCH models: A large-scale performance study". International Journal of Forecasting, Volume 34, Issue 4, 733-747. -De Moraes, A. S., Pinto, A.C.F. e Klotzle, M.C., 2013 "Estimativas de Longo Prazo para Volatilidade de Séries Temporais no Mercado Financeiro Brasileiro". Revista Brasileira de Finanças (Online) Vol 11, No. 4, pp 455-479. -Kim, D., and Baek, C., 2020. "Factor-augmented HAR model improves realized volatility forecasting". Applied Economic Letters, volume 27, issue 12, 1002-1009.