A Short Course on Options and Futures
Department of Statistics and Finance
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**Topic 1: Option Valuation: Priced Factors in the Options Market**


**Topic 2: Recovering Risk-neutral Densities from Option Prices**


**Topic 3: Inferring Risk Aversion from Option Prices**


**Topic 4: The Pricing Kernel and Option Pricing**


**Topic 5: The Chinese Commodity Futures Markets**


**Topic 6: The Information Content of Risk-neutral Volatilities and Skewness**


Dennis, P. and S. Mayhew, 2002, Risk-neutral skewness: Evidence from stock options,


**Topic 7: Consumer Confidence and Option Prices**


**Topic 8: Credit Derivatives**


Jacobs, K. and X. Li, 2008, Modelling the dynamics of credit spreads with stochastic volatility, Management Science 54, 1176-1188.