



Portal do Coordenador
Stricto

UNIVERSIDADE FEDERAL DO RIO GRANDE DO NORTE
SISTEMA INTEGRADO DE GESTÃO DE ATIVIDADES ACADÊMICAS

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VISUALIZAR COMPROVANTE DE SOLICITAÇÃO DE CADASTRO DE COMPONENTE CURRICULAR

Tipo do Componente Curricular: DISCIPLINA

Unidade Responsável: PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO

Código: PPGA0156

Nome: MERCADO DE DERIVATIVOS

Ativo: Sim

Carga Horária Teórica: 60 hrs.

Carga Horária Prática: 0 hrs.

Carga Horária Ead: 0 hrs.

Carga Horária Total: 60 hrs.

Matriculável On-Line: Sim

Horário Flexível da Turma: Sim

Horário Flexível do Docente: Sim

Pode Criar Turma Sem Solicitação: Não

Exige Horário: Sim

Núm. Máximo de Docentes na Turma: 2

Modalidade de Educação: Presencial

Permite CH Compartilhada entre Docentes: Não

Permite Múltiplas Aprovações: Não

Quantidade de Avaliações: 1

Ementa/Descrição: Os Mercados de Derivativos. Modelos de Expectâncias, Martingal e Movimento Browniano. Contratos a Termo, Futuro, Swaps e Opções. Derivativos Agropecuários e Financeiros. Modelos de Apreçamento de Opções. Opções Exóticas, Asiáticas e Binárias. Volatilidades e Superfícies de Volatilidades. Riscos. VaR e Expected Shortfall Risk. Estratégias com Derivativos. Investigações Contemporâneas e estudos recentes do mercado de Derivativos.

Referências: Abdelradi, Fadi, e Teresa Serra. 2015. "Asymmetric Price Volatility Transmission between Food and Energy Markets: The Case of Spain". *Agricultural Economics* 46 (4): 503-13. <https://doi.org/10.1111/agec.12177>. Adämmer, Philipp, Martin T. Bohl, e Ernst-Oliver von Ledebur. 2017. "Dynamics Between North American and European Agricultural Futures Prices During Turmoil and Financialization". *Bulletin of Economic Research* 69 (1): 57-76. <https://doi.org/10.1111/boer.12079>. Almeida, Carlos, Claudia Czado, e Hans Manner. 2016. "Modeling High-Dimensional Time-Varying Dependence Using Dynamic D-Vine Models". *Applied Stochastic Models in Business and Industry* 32 (5): 621-38. <https://doi.org/10.1002/asmb.2182>. Alsayed, Hamad, e Frank McGroarty. 2014. "Ultra-High-Frequency Algorithmic Arbitrage Across International Index Futures". *Journal of Forecasting* 33 (6): 391-408. <https://doi.org/10.1002/for.2298>. Badshah, Ihsan Ullah. 2013. "Quantile Regression Analysis of the Asymmetric Return-Volatility Relation". *Journal of Futures Markets* 33 (3): 235-65. <https://doi.org/10.1002/fut.21551>. Bae, Kyoung-Hun, e Peter Dixon. 2018. "Do Investors Use Options and Futures to Trade on Different Types of Information? Evidence from an Aggregate Stock Index". *Journal of Futures Markets* 38 (2): 175-98. <https://doi.org/10.1002/fut.21863>. Bjursell, Johan, George H. K. Wang, e Robert I. Webb. 2013. "Jumps and Trading Activity in Interest Rate Futures Markets: The Response to Macroeconomic Announcements". *Asia-Pacific Journal of Financial Studies* 42 (5): 689-723. <https://doi.org/10.1111/ajfs.12028>. Bjursell, Johan, George H. K. Wang, e Hui Zheng. 2017. "VPIN, Jump Dynamics and Inventory Announcements in Energy Futures Markets". *Journal of Futures Markets* 37 (6): 542-77. <https://doi.org/10.1002/fut.21839>. Bollen, Nicolas P. B., e Robert E. Whaley. 2004. "Does Net Buying Pressure Affect the Shape of Implied Volatility Functions?" *The Journal of Finance* 59 (2): 711-53. <https://doi.org/10.1111/j.1540-6261.2004.00647.x>. Bollerslev, Tim, e Viktor Todorov. 2011. "Tails, Fears, and Risk Premia". *The Journal of Finance* 66 (6): 2165-2211. <https://doi.org/10.1111/j.1540-6261.2011.01695.x>. Bosch, David, e Elina Pradkhan. 2017. "Trading Activity and Rate of Convergence in Commodity Futures Markets". *Journal*

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Futures Markets". Accounting & Finance 45 (2): 301–21.
<https://doi.org/10.1111/j.1467-629x.2004.00119.x>. Zhang, Jin E., Fang Zhen, Xiaoxia Sun, e Huimin Zhao. 2017. "The Skewness Implied in the Heston Model and Its Application". Journal of Futures Markets 37 (3): 211–37. <https://doi.org/10.1002/fut.21801>. Zhao, Zifeng, e Zhengjun Zhang. 2018. "Semiparametric Dynamic Max-Copula Model for Multivariate Time Series". Journal of the Royal Statistical Society: Series B (Statistical Methodology) 80 (2): 409–32.
<https://doi.org/10.1111/rssb.12256>.

Chefe de Departamento
PROGRAMA DE PÓS-GRADUAÇÃO EM ADMINISTRAÇÃO

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