UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

Quantitative Finance

2223-1-F1601M051

Learning objectives

The course is divided into two modules, Derivatives and Portfolio Theory:

https://elearning.unimib.it/course/info.php?id=37867

https://elearning.unimib.it/course/info.php?id=44842

Contents

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

https://elearning.unimib.it/course/info.php?id=44842

Detailed program

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

https://elearning.unimib.it/course/info.php?id=44842

Prerequisites

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

https://elearning.unimib.it/course/info.php?id=44842

Teaching methods

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

https://elearning.unimib.it/course/info.php?id=44842

Assessment methods

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

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The final grade of Quantitative Finance is the weighted average with respect to CFUs of the Derivatives' and Portfolio Theory's weights.

Textbooks and Reading Materials

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

https://elearning.unimib.it/course/info.php?id=44842

Semester

First Semester

Teaching language

Derivatives:

https://elearning.unimib.it/course/info.php?id=37867

Portfolio Theory:

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Sustainable Development Goals