



UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

SYLLABUS DEL CORSO

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:

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

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:

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

Sustainable Development Goals
