

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=4484	2

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