



UNIVERSITÀ  
DEGLI STUDI DI MILANO-BICOCCA

## SYLLABUS DEL CORSO

### Quantitative Finance

2223-1-F1601M051

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#### 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**

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