



UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

SYLLABUS DEL CORSO

Quantitative Finance

2324-1-F1601M051

Learning objectives

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

<https://elearning.unimib.it/course/view.php?id=51285>

<https://elearning.unimib.it/course/view.php?id=51284>

Contents

Derivatives:

<https://elearning.unimib.it/course/view.php?id=51285>

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=51284>

Detailed program

Derivatives:

<https://elearning.unimib.it/course/view.php?id=51285>

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=51284>

Prerequisites

Derivatives:

<https://elearning.unimib.it/course/view.php?id=51285>

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=51284>

Teaching methods

Derivatives:

<https://elearning.unimib.it/course/view.php?id=51285>

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=51284>

Assessment methods

Derivatives:

<https://elearning.unimib.it/course/view.php?id=51285>

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/view.php?id=51285>

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=51284>

Semester

Portfolio theory: first semester.

Derivatives: second semester.

Teaching language

Derivatives:

<https://elearning.unimib.it/course/view.php?id=51285>

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=51284>

Sustainable Development Goals
