



UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

SYLLABUS DEL CORSO

Quantitative Finance

2425-1-F1601M051

Learning objectives

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

<https://elearning.unimib.it/course/view.php?id=55435>

<https://elearning.unimib.it/course/view.php?id=55436>

Contents

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:

<https://elearning.unimib.it/course/view.php?id=55436>

Detailed program

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:

<https://elearning.unimib.it/course/view.php?id=55436>

Prerequisites

Portfolio Theory:
<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:
<https://elearning.unimib.it/course/view.php?id=55436>

Teaching methods

Portfolio Theory:
<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:
<https://elearning.unimib.it/course/view.php?id=55436>

Assessment methods

Portfolio Theory:
<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:
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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

Portfolio Theory:
<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:
<https://elearning.unimib.it/course/view.php?id=55436>

Semester

Portfolio theory: first semester.
Derivatives: second semester.

Teaching language

Portfolio Theory:

<https://elearning.unimib.it/course/view.php?id=55435>

Derivatives:

<https://elearning.unimib.it/course/view.php?id=55436>

Sustainable Development Goals
