UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

COURSE SYLLABUS

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:
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Prerequisites

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

Derivatives:
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Teaching methods

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

Derivatives:
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Assessment methods

Portfolio Theory:
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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:
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Sustainable Development Goals