



# QUATITATIVE FINANCE

20 – 24 NOVEMBER 2017

## COURSES

20 NOVEMBER 2017

**BOND FUNDAMENTALS. EQUITIES AND  
EQUITY MARKET RISK**

18.00 – 21.00, ROOM 3303

21 NOVEMBER 2017

**DERIVATIVES: OPTIONS, FUTURES.  
NUMERICAL METHODS**

18.00 – 21.00, ROOM 3303

22 NOVEMBER 2017

**MODELLING DEPENDENCIES USING  
COPULAS. LINEAR MODELS AND TIME-  
SERIES ANALYSIS**

18.00 – 21.00, ROOM 3303

23 NOVEMBER 2017

**TIME-SERIES CONCEPTS: AR, MA, ARMA.  
GARCH MODELS**

18.00 – 21.00, ROOM 3303

24 NOVEMBER 2017

**QUATITATIVE RISK MANAGEMENT  
DERIVATIVES: OPTIONS, FUTURES.  
NUMERICAL METHODS**

18.00 – 21.00, ROOM 3303



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