Lecture: Quantitative Finance
Spring 2015: Thursdays between 12:15 and 13:45 (no break)
Lecturers: Prof. Dr. Walter Farkas plus guests

	Date	Lecturer		Topic
1	2/19/15	Walter Farkas		1. Bond fundamentals
2	2/26/15	Walter Farkas		2.1 Discrete time models (part I)
3	3/5/15	Giada Bordogna		2.2 Discrete time models (part II + Exercises)
4	3/12/15	Dr. Robert Huitema (UBS)	Guest lecture	3.1 Financial instruments: forwards, futures and swaps 3.2 Options
5	3/19/15	Walter Farkas		3.3 Options (cont'd) 4.1 Black-Scholes-Merton model
6	3/26/15	Walter Farkas		4.2 Options (cont'd) 4.3 Option price sensitivities (Greeks) 5. Numerical methods and binomial trees
7	4/2/15	Walter Farkas		6.1 Copulas
	4/9/15	NO LECTURE	Regular holiday	Eastern holidays at UZH and ETH
8	4/16/15	Dr. Pedro Fonseca	Guest lecture	6.2 Modelling correlations
9	4/23/15	Marek Krynski (UBS)	Guest lecture	7. Model validation
10	4/30/15	Kevin Meyer		8. Risk measures
11	5/7/15	Walter Farkas		9. Implied Volatility
	5/14/15	NO LECTURE	Public holiday	Ascension Day
12	5/21/15	Fulvia Fringuellotti		10. GARCH and EWMA models
13	5/28/15	F. Fringuellotti, K. Meyer, G. Bordogna	Last lecture	Summary and exam preparation
	6/4/15	Exam		