Date	Time	Title	Type	Module	Faculty
Building Blocks of Quantitative Finance					
26/01/2023	18:00 - 20:30 GMT	1.1 The Random Behavior of Assets	Lecture	1	Dr Paul Wilmott
31/01/2023	18:00 - 20:30 GMT	1.2 Binomial Models	Lecture	1	Dr Paul Wilmott
02/02/2023	18:00 - 20:30 GMT	1.3 PDEs & Transition Density Functions	Lecture	1	Dr Riaz Ahmad
03/02/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Introduction to Financial Time Series	Pyton Lab	1	Kannan Singaravelu
06/02/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Binomial Trees in Option Pricing	Pyton Lab	1	Kannan Singaravelu
07/02/2023	18:00 - 20:30 GMT	1.4 Applied Stochastic Calculus I	Lecture	1	Dr Riaz Ahmad
08/02/2023	18:00 - 20:30 GMT	1.5 Applied Stochastic Calculus II	Lecture	1	Dr Riaz Ahmad
10/02/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Further Probability Theory	Tutorial	1	Dr Riaz Ahmad
13/02/2023	18:00 - 20:30 GMT	1.6 Martingales	Lecture	1	Dr Riaz Ahmad
14/02/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Differential Equations - Theory & Applications	Tutorial	1	Dr Riaz Ahmad
Quantitative Risk & Return					
15/02/2023	18:00 - 20:30 GMT	2.1 Portfolio Management	Lecture	2	Dr Sebastien Lleo
16/02/2023	18:00 - 20:30 GMT	2.2 Fundamentals of Optimization	Lecture	2	Dr Sebastien Lleo
21/02/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Portfolio Optimization	Pyton Lab	2	Dr Panos Parpas
23/02/2023	18:00 - 20:30 GMT	2.3 Value at Risk & Expected Shortfall	Lecture	2	Stuart Jackaman
28/02/2023	18:00 - 20:30 GMT	2.4 Asset Returns: Key Imperial Stylized Facts	Lecture	2	Prof Stephen Taylor
02/03/2023	18:00 - 20:30 GMT	2.5 Volatility Models: The ARCH Framework	Lecture	2	Prof Stephen Taylor
03/03/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Value at Risk & GARCH	Pyton Lab	2	Dr Panos Parpas
06/03/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Statistical Essentials for VaR & ES	Tutorial	2	Dr Richard Diamond
07/03/2023	18:00 - 20:30 GMT	2.6 Risk Regulation & Basel III	Lecture	2	Dr Jon Gregory
09/03/2023	18:00 - 20:30 GMT	2.7 Collateral & Margins	Lecture	2	Dr Jon Gregory
Equities & Currencies					
13/03/2023	18:00 - 20:30 GMT	3.1 Black Scholes Model	Lecture	3	Dr Riaz Ahmad
15/03/2023	18:00 - 20:30 GMT	3.2 Martingales Theory – Applications to Option Pricing	Lecture	3	Dr Sebastien Lleo
16/03/2023	18:00 - 20:30 GMT	3.3 Martingales & PDEs: Which, When & Why	Lecture	3	Dr Sebastien Lleo
17/03/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Black Scholes Option Pricing	Pyton Lab	3	Dr Riaz Ahmad
21/03/2023	18:00 - 20:30 GMT	3.4 Intro to Numerical Methods	Lecture	3	Dr Riaz Ahmad
22/03/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Monte Carlo Simulation	Pyton Lab	3	Kannan Singaravelu
23/03/2023	18:00 - 20:30 GMT	3.5 Exotic Options	Lecture	3	Dr Riaz Ahmad
24/03/2023	13:00 - 14:00 GMT 18:00 - 19:00 GMT	Finite Difference Methods	Pyton Lab	3	Kannan Singaravelu
27/03/2023	18:00 - 20:30 BST	3.6 Understanding Volatility	Lecture	3	Dr Paul Wilmott
29/03/2023	18:00 - 20:30 BST	3.7 Further Numerical Methods	Lecture	3	Dr Riaz Ahmad
30/03/2023	18:00 - 20:30 BST	3.8 Derivatives Market Practice	Lecture	3	Dr Espen Huag
31/03/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Implied Volatility	Pyton Lab	3	Kannan Singaravelu

03/04/2023	18:00 - 20:30 BST	3.9 Advanced Greeks	Lecture	3	Dr Espen Huag
04/04/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Further Numerical Methods in Monte Carlo & FDM	Tutorial	3	Dr Riaz Ahmad
05/04/2023	18:00 - 20:30 BST	3.10 Advanced Volatility Modeling in Complete Markets	Lecture	3	Dr Paul Wilmott
06/04/2023	18:00 - 20:30 BST	3.11 FX Options	Lecture	3	Dr Jessica James
Data Science & Machine Learning I					
11/04/2023	18:00 - 20:30 BST	4.1 An Introduction to Machine Learning I	Lecture	4	Dr Paul Wilmott
13/04/2023	18:00 - 20:30 BST	4.2 An Introduction to Machine Learning II	Lecture	4	Dr Paul Wilmott
14/04/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Introduction to Machine Learning using Scikit-learn	Pyton Lab	4	Kannan Singaravelu
18/04/2023	18:00 - 20:30 BST	4.3 Math Toolbox for Machine Learning	Lecture	4	Dr Panos Parpas
20/04/2023	18:00 - 20:30 BST	4.4 Supervised Learning I	Lecture	4	Kannan Singaravelu
24/04/2023	18:00 - 20:30 BST	4.5 Supervised Learning II	Lecture	4	Kannan Singaravelu
26/04/2023	18:00 - 20:30 BST	4.6 Decision Trees & Ensemble Models	Lecture	4	Dr Panos Parpas
28/04/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	KNN & SVR for Stock Prediction	Pyton Lab	4	Kannan Singaravelu
03/05/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Gradient Boosting for Price Prediction	Pyton Lab	4	Kannan Singaravelu
08/05/2023	18:00 - 20:30 BST	5.1 Unsupervised Learning I	Lecture	4	Claus Huber
09/05/2023	18:00 - 20:30 BST	5.2 Unsupervised Learning II	Lecture	4	Claus Huber
Data Science & Machine Learning II					
10/05/2023	18:00 - 20:30 BST	5.3 Deep Learning & Neural Networks	Lecture	5	Kannan Singaravelu
11/05/2023	18:00 - 20:30 BST	5.4 Natural Language Processing	Lecture	5	Dr Miquel Noguer Alonso
12/05/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	K-Means Clustering & Self Organizing Maps	Pyton Lab	5	Kannan Singaravelu
15/05/2023	18:00 - 20:30 BST	5.5 Reinforcement Learning I	Lecture	5	Dr Steve Phelps
17/05/2023	18:00 - 20:30 BST	5.6 Reinforcement Learning II	Lecture	5	Dr Steve Phelps
18/05/2022	18:00 - 20:30 BST	5.7 AI Based Algo Trading Strategies	Lecture	5	Dr Yves Hilpisch
19/05/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Application of Neural Networks using TensorFlow & Keras	Pyton Lab	5	Kannan Singaravelu
22/05/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Reinforcement Learning	Pyton Lab	5	Kannan Singaravelu
23/05/2023	18:00 - 20:30 BST	5.8 Practical Machine Learning Case Studies for Finance	Lecture	5	Claus Huber
25/05/2023	18:00 - 20:30 BST	5.9 Quantum Computing	Lecture	5	Dr Alonso Pena
26/05/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Data Source & Market Prediction	Tutorial	5	Dr Richard Diamond
Fixed Income & Credit					
30/05/2023	18:00 - 20:30 BST	6.1 Fixed Income Products & Analysis	Lecture	6	Dr Marc Henrard
01/06/2023	18:00 - 20:30 BST	6.2 Stochastic Interest Rate Modeling	Lecture	6	Dr Riaz Ahmad
06/06/2023	18:00 - 20:30 BST	6.3 Calibration & Data Analysis	Lecture	6	Dr Riaz Ahmad
08/06/2023	18:00 - 20:30 BST	6.4 Probabilistic Methods for Interest Rates	Lecture	6	Dr Marc Henrard
12/06/2023	18:00 - 20:30 BST	6.5 Heath Jarrow & Morton Model	Lecture	6	Dr Richard Diamond
13/06/2023	18:00 - 20:30 BST	6.6 Libor Market Model	Lecture	6	Dr Peter Jaeckel
15/06/2023	18:00 - 20:30 BST	6.7 Further Monte Carlo	Lecture	6	Dr Peter Jaeckel

16/06/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Yield Curve Data Analysis	Pyton Lab	6	Dr Richard Diamond
19/06/2023	18:00 - 20:30 BST	6.8 Cointegration for Trading	Lecture	6	Dr Richard Diamond
21/06/2023	18:00 - 20:30 BST	6.9 Credit Default Swaps	Lecture	6	Dr Jon Gregory
23/06/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Yield Curve Construction	Tutorial	6	Dr Richard Diamond
26/06/2023	18:00 - 20:30 BST	6.10 Credit Derivatives & Structural Models	Lecture	6	Dr Jon Gregory
28/06/2023	18:00 - 20:30 BST	6.11 Intensity Models	Lecture	6	Dr Siyi Zhou
05/07/2023	18:00 - 20:30 BST	6.12 CDO & Correlation Sensitivity	Lecture	6	Dr Siyi Zhou
06/07/2023	18:00 - 20:30 BST	6.13 X Valuation Adjustment	Lecture	6	Dr Jon Gregory
07/07/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	Intensity Models	Pyton Lab	6	Dr Richard Diamond
10/07/2023	13:00 - 14:00 BST 18:00 - 19:00 BST	CDS Pricing	Pyton Lab	6	Dr Richard Diamond