CQF Schedule – January 2016 Cohort

Date	Day	Laptop required	Notes	Title	Lecturer
Module 1	Building Blocks				
21st January	Thursday	YES		The Random Behaviour of Assets	Paul Wilmott
28th January	Thursday			PDE's and Transition Density Functions	Riaz Ahmad
02nd February	Tuesday	YES		Applied Stochastic Calculus 1	Riaz Ahmad
04th February	Thursday	YES		Applied Stochastic Calculus 2	Riaz Ahmad
09th February	Tuesday			Products & Strategies	Neil Graham
11th February	Thursday	YES		Binomial Model	Randeep Gug
16th February	Tuesday			Discrete Martingales	Riaz Ahmad
18th February	Thursday			Continuous Martingales	Seb Lleo
22nd February	Monday			Module 1 Workshop	Riaz Ahmad
Module 2	Quantitative Risk and Regulation				
24th February	Wednesday			Portfolio Management	Seb Lleo
25th February	Thursday			Fundamentals of Optimization & Application to Portfolio Selection	Seb Lleo
01st March	Tuesday	YES		Risk Regulation & Basel III	Azmi Ozunlu
03rd March	Thursday			Market Risk Measurement Methods	Alonso Pena

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07th March	Monday		This lecture will be held in New York	Impact of Risk Regulation on Investment & Trading	Edward Talisse
09th March	Wednesday			Asset Returns: Key, Empirical Stylised Facts	Stephen Taylor
10th March	Thursday			Volatility Models: The ARCH Framework	Stephen Taylor
Module 3	Equities and Currencies				
14th March	Monday			Black-Scholes Model	Riaz Ahmad
16th March	Wednesday			Martingale Theory - Applications to Option Pricing	Seb Lleo
17th March	Thursday			Martingales & PDEs: Which, When & Why	Seb Lleo
21st March	Monday	YES		Understanding Volatility	Richard Diamond
24th March	Thursday	YES		Intro to Numerical Methods	Paul Wilmott
29th March	Tuesday			Exotic Options	Riaz Ahmad
31st March	Thursday			Further Numerical Methods	Riaz Ahmad
12th April	Tuesday			Advanced Greeks	Espen Haug
13th April	Wednesday			Derivatives Market Practice in the Time Before Quant Theory	Espen Haug
14th April	Thursday	YES		Market-Based Valuation of Equity Index Options using Python	Yves Hilpisch
19th April	Tuesday			'Advanced' Volatility Modeling in Complete Markets	Paul Wilmott
20th April	Wednesday			Module 3 Workshop	Riaz Ahmad
Module 4	Fixed Income & Commodities				
21st April	Thursday	YES		Fixed Income Products & Analysis	Stuart Jackaman
28th April	Thursday			Stochastic Interest Rate Modeling	Riaz Ahmad

03rd May	Tuesday			Calibration & Data Analysis	Paul Wilmott
04th May	Wednesday			Probabilistic Methods for Interest Rates	Seb Lleo
10th May	Tuesday	YES	This lecture will be held in New York	Heath Jarrow & Morton Model	Richard Diamond
17th May	Tuesday		This lecture will be held in New York	Fixed Income Market Practices	Pat Hagan
18th May	Wednesday		This lecture will be held in New York	Volatility Smiles & the SABR Model	Pat Hagan
19th May	Thursday			The Libor Market Model	Peter Jaeckel
24th May	Tuesday	YES		Mathematica for Quantitative Finance	TBC
26th May	Thursday			Further Monte Carlo	Peter Jaeckel
28th May	Saturday			Final Project Workshop Part I	Richard Diamond
01st June	Wednesday		This lecture will be held in New York	Energy Derivatives (Hedging)	Iris Mack
02nd June	Thursday		This lecture will be held in New York	Energy Derivatives (Trading)	Iris Mack
04th June	Saturday			Final Project Workshop Part II	Richard Diamond
Module 5	Credit Products and Risk				
06th June	Monday	YES		Introduction to Credit Derivatives & Structural Models	Alonso Pena
07th June	Tuesday	YES		Credit Default Swaps	Alonso Pena
09th June	Thursday			Intensity Models	SiYi Zhou
14th June	Tuesday	YES		X - Valuation Adjustment (CVA,DVA,FVA) - Theory	Jon Gregory
16th June	Thursday	YES		X - Valuation Adjustment (CVA,DVA,FVA) – Implementation	Alonso Pena
20th June	Monday	YES		Collateralized Debt Obligations	SiYi Zhou

23rd June	Thursday	YES		Statistical Methods in Estimating Default Probability	Richard Diamond
30th June	Thursday	YES		Correlation Sensitivity & State Dependence	Siyi Zhou
05th July	Tuesday			Co-integration Modeling Long Term Relationships	Richard Diamond
Module 6	Advanced Electives (online) – details on the electives will be provided separately				