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| 1 | Introduction & Financial Terms and Concepts (PDF) |
| 2 | Linear Algebra (PDF) |
| 3 | Probability Theory (PDF) |
| 4 | Matrix Primer [No lecture notes, but see The Morgan Stanley Matrix™ microsite for information about this topic] |
| 5 | Stochastic Processes I (PDF) |
| 6 | Regression Analysis (PDF) |
| 7 | Value At Risk (VAR) Models (PDF - 1.1MB) |
| 8 | Time Series Analysis I (PDF) |
| 9 | Volatility Modeling (PDF) |
| 10 | Regularized Pricing and Risk Models (PDF - 2.0MB) |
| 11 | Time Series Analysis II (PDF) |
| 12 | Time Series Analysis III (PDF) |
| 13 | Commodity Models (PDF - 1.1MB) |
| 14 | Portfolio Theory (PDF) |
| 15 | Factor Modeling (PDF) |
| 16 | Portfolio Management (PDF) |
| 17 | Stochastic Processes II (PDF) |
| 18 | Itō Calculus (PDF) |
| 19 | Black-Scholes Formula & Risk-neutral Valuation (PDF) |
| 20 | Option Price and Probability Duality [No lecture notes] |
| 21 | Stochastic Differential Equations (PDF) |
| 22 | Calculus of Variations and its Application in FX Execution [No lecture notes] |
| 23 | Quanto Credit Hedging (PDF - 1.1MB) |
| 24 | HJM Model for Interest Rates and Credit (PDF) |
| 25 | Ross Recovery Theorem (PDF) |
| 26 | Introduction to Counterparty Credit Risk Conclusions (PDF) |