Date	Time	Title	Type	Module	Faculty
Building Blocks of Quantitative Finance					
25/01/2022	18:00 - 20:30 GMT	The Random Behavior of Assets	Lecture	1	Dr Paul Wilmott
27/01/2022	18:00 - 20:30 GMT	Binomial Models	Lecture	1	Dr Paul Wilmott
01/02/2022	18:00 - 20:30 GMT	PDEs & Transition Density Functions	Lecture	1	Dr Riaz Ahmad
03/02/2022	18:00 - 20:30 GMT	Applied Stochastic Calculus I	Lecture	1	Dr Riaz Ahmad
07/02/2022	18:00 - 20:30 GMT	Applied Stochastic Calculus II	Lecture	1	Dr Riaz Ahmad
09/02/2022	18:00 - 20:30 GMT	Martingales	Lecture	1	Dr Riaz Ahmad
10/02/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Further Probability Theory	Tutorial	1	Dr Riaz Ahmad
14/02/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Introduction to Financial Time Series	Python Lab	1	Kannan Singaravelu
Quantitative Risk & Return					
15/02/2022	18:00 - 20:30 GMT	Portfolio Management	Lecture	2	Dr Sebastien Lleo
17/02/2022	18:00 - 20:30 GMT	Fundamentals of Optimization	Lecture	2	Dr Sebastien Lleo
21/02/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	PDEs – Theory & Applications	Tutorial	2	Dr Riaz Ahmad
22/02/2022	18:00 - 20:30 GMT	Value at Risk & Expected Shortfall	Lecture	2	Stuart Jackaman
24/02/2022	18:00 - 20:30 GMT	Asset Returns: Key Empirical Stylized Facts	Lecture	2	Prof Stephen Taylor
25/02/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Binomial Trees in Option Pricing	Python Lab	2	Kannan Singaravelu
01/03/2022	18:00 - 20:30 GMT	Volatility Models: The ARCH Framework	Lecture	2	Prof Stephen Taylor
03/03/2022	18:00 - 20:30 GMT	Risk Regulation & Basel III	Lecture	2	Dr Jon Gregory
04/03/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Portfolio Optimization	Python Lab	2	Kannan Singaravelu
08/03/2022	18:00 - 20:30 GMT	Collateral & Margins	Lecture	2	Dr Jon Gregory
10/03/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Value at Risk & GARCH	Python Lab	2	Kannan Singaravelu
11/03/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Statistical Essentials for VaR & ES	Tutorial	2	Dr Richard Diamond
Equities & Currencies					
14/03/2022	18:00 - 20:30 GMT	Black Scholes Model	Lecture	3	Dr Riaz Ahmad
16/03/2022	18:00 - 20:30 GMT	Martingales Theory – Applications to Option Pricing	Lecture	3	Dr Sebastien Lleo
17/03/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Black Scholes Option Pricing	Python Lab	3	Dr Riaz Ahmad
21/03/2022	18:00 - 20:30 GMT	Martingales & PDEs: Which, When & Why	Lecture	3	Dr Sebastien Lleo
23/03/2022	18:00 - 20:30 GMT	Intro to Numerical Methods	Lecture	3	Dr Riaz Ahmad
24/03/2022	12:00 - 13:30 GMT 18:00 - 19:30 GMT	Monte Carlo Simulation	Python Lab	3	Dr Riaz Ahmad
28/03/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Finite Difference Methods	Python Lab	3	Dr Riaz Ahmad
29/03/2022	18:00 - 20:30 BST	Exotic Options	Lecture	3	Dr Riaz Ahmad
31/03/2022	18:00 - 20:30 BST	Understanding Volatility	Lecture	3	Dr Richard Diamond

04/04/2022	18:00 - 20:30 BST	Further Numerical Methods	Lecture	3	Dr Riaz Ahmad
06/04/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Implied Volatility	Python Lab	3	Kannan Singaravelu
07/04/2022	18:00 - 20:30 BST	Derivatives Market Practice	Lecture	3	Dr Espen Huag
08/04/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Further Numerical Methods in Monte Carlo & FDM	Tutorial	3	Dr Riaz Ahmad
11/04/2022	18:00 - 20:30 BST	Advanced Greeks	Lecture	3	Dr Espen Huag
12/04/2022	18:00 - 20:30 EST	Advanced Volatility Modeling in Complete Markets	Lecture	3	Dr Paul Wilmott
14/04/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Should you Hedge with Implied Volatility?	Tutorial	3	Dr Richard Diamond
Data Science & Machine Learning I					
19/04/2022	18:00 - 20:30 EST	An Introduction to Machine Learning I	Lecture	4	Dr Paul Wilmott
21/04/2022	18:00 - 20:30 EST	An Introduction to Machine Learning II	Lecture	4	Dr Paul Wilmott
25/04/2022	18:00 - 20:30 BST	Maths Toolbox for Machine Learning	Lecture	4	Dr Riaz Ahmad
27/04/2022	18:00 - 20:30 BST	Supervised Learning I	Lecture	4	Kannan Singaravelu
29/04/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Introduction to Machine Learning using Scikit-learn	Python Lab	4	Kannan Singaravelu
03/05/2022	18:00 - 20:30 BST	Supervised Learning II	Lecture	4	Kannan Singaravelu
05/05/2022	18:00 - 20:30 BST	Decision Trees & Ensemble Models	Lecture	4	Dr Richard Diamond
09/05/2022	18:00 - 20:30 BST	Practical Machine Learning Case Studies for Finance	Lecture	4	Claus Huber
11/05/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	KNN & SVR for Stock Prediction	Python Lab	4	Kannan Singaravelu
Data Science & Machine Learning II					
12/05/2022	18:00 - 20:30 BST	Unsupervised Learning I	Lecture	5	Claus Huber
16/05/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Gradient Boosting for Price Prediction	Python Lab	5	Kannan Singaravelu
18/05/2022	18:00 - 20:30 BST	Unsupervised Learning II	Lecture	5	Claus Huber
19/05/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Data Source & Market Prediction	Tutorial	5	Dr Richard Diamond
23/05/2022	18:00 - 20:30 BST	Deep Learning & Neural Networks	Lecture	5	Kannan Singaravelu
25/05/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	K-Means Clustering & Self Optimization Maps	Python Lab	5	Kannan Singaravelu
26/05/2022	18:00 - 20:30 BST	Natural Language Processing	Lecture	5	Dr Miquel Noguer Alonso
30/05/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Application of Neural Networks using TensorFlow & Keras	Python Lab	5	Kannan Singaravelu
31/05/2022	18:00 - 20:30 BST	Reinforcement Learning I	Lecture	5	Dr Steve Phelps
01/06/2022	18:00 - 20:30 BST	Reinforcement Learning II	Lecture	5	Dr Steve Phelps
06/06/2022	18:00 - 20:30 BST	Quantum Computing	Lecture	5	Dr Alonso Pena
07/06/2022	18:00 - 20:30 BST	Practical Machine Learning Case Studies for Finance	Lecture	5	Thijs van den Berg
09/06/2022	18:00 - 20:30 BST	AI Based Algo Trading Strategies	Lecture	5	Dr Yves Hilpisch
10/06/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Reinforcement Learning	Python Lab	5	Kannan Singaravelu

Fixed Income & Credit					
14/06/2022	18:00 - 20:30 BST	Fixed Income Products & Analysis	Lecture	6	Stuart Jackaman
15/06/2022	18:00 - 20:30 BST	Stochastic Interest Rate Modeling	Lecture	6	Dr Riaz Ahmad
17/06/2022	18:00 - 20:30 BST	Calibration & Data Analysis	Lecture	6	Dr Riaz Ahmad
20/06/2022	18:00 - 20:30 BST	Probabilistic Methods for Interest Rates	Lecture	6	Dr Marc Henrard
22/06/2022	18:00 - 20:30 BST	Heath Jarrow & Morton Model	Lecture	6	Dr Richard Diamond
23/06/2022	18:00 - 20:30 BST	Libor Market Model	Lecture	6	Dr Peter Jaeckel
27/06/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Yield Curve Data Analysis	Python Lab	6	Dr Richard Diamond
28/06/2022	18:00 - 20:30 BST	Further Monte Carlo	Lecture	6	Dr Peter Jaeckel
30/06/2022	18:00 - 20:30 BST	Cointegration for Trading	Lecture	6	Dr Richard Diamond
02/07/2022	13:00 - 15:30 BST	Final Project Workshop I	Workshop	6	Dr Richard Diamond
04/07/2022	18:00 - 20:30 BST	Credit Default Swaps	Lecture	6	Dr Jon Gregory
06/07/2022	18:00 - 20:30 BST	Credit Derivatives & Structural Models	Lecture	6	Dr Jon Gregory
07/07/2022	18:00 - 20:30 BST	Intensity Models	Lecture	6	Dr Siyi Zhou
09/07/2022	13:00 - 15:30 BST	Final Project Workshop II	Workshop	6	Dr Richard Diamond
11/07/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Yield Curve Construction	Tutorial	6	Dr Richard Diamond
12/07/2022	18:00 - 20:30 BST	CDO & Correlation Sensitivity	Lecture	6	Dr Siyi Zhou
14/07/2022	18:00 - 20:30 BST	X Valuation Adjustment	Lecture	6	Dr Jon Gregory
15/07/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Intensity Models	Python Lab	6	Dr Richard Diamond
18/07/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	CDS Pricing	Python Lab	6	Dr Richard Diamond
20/07/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Final Project Tutorial I	Tutorial	6	Dr Richard Diamond
22/07/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Final Project Tutorial II	Tutorial	6	Dr Richard Diamond
25/07/2022	12:00 - 13:30 BST 18:00 - 19:30 BST	Final Project Tutorial III	Tutorial	6	Kannan Singaravelu