CQF Schedule – June 2016 Cohort

Date	Day	Laptop required	Notes	Title	Lecturer
Module 1	Building Blocks				
28th June	Tuesday	YES		The Random Behaviour of Assets	Paul Wilmott
30th June	Thursday			PDE's and Transition Density Functions	Riaz Ahmad
04th July	Monday	YES		Applied Stochastic Calculus 1	Riaz Ahmad
11th July	Monday	YES		Applied Stochastic Calculus 2	Riaz Ahmad
12th July	Tuesday			Products and Strategies	Neil Graham
14th July	Thursday	YES		Binomial Model	Randeep Gug
19th July	Tuesday			Discrete Martingales	Riaz Ahmad
21st July	Thursday			Continuous Martingales	Riaz Ahmad
26th July	Tuesday			Module 1 Workshop	Riaz Ahmad
Module 2	Quantitative Risk and Regulation				
02nd August	Tuesday			Portfolio Management	Seb Lleo
03rd August	Wednesday			Fundamentals of Optimization and Application to Portfolio Selection	Seb Lleo
11th August	Thursday	YES		Risk Regulation and Basel III	Alonso Pena
12th August	Friday			Market Risk Measurement Methods	Alonso Pena

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15th August	Monday		Lecture will be held live in New York	Impact of Risk Regulation on Investment and Trading	Edward Talisse
24th August	Wednesday			Asset Returns: Key, Empirical Stylised Facts	Stephen Taylor
25th August	Thursday			Volatility Models: The ARCH Framework	Stephen Taylor
Module 3	Equities and Currencies				
30th August	Tuesday			Black-Scholes Model	Riaz Ahmad
31st August	Wednesday			Martingale Theory - Applications to Option Pricing	Seb Lleo
01st September	Thursday			Martingales and PDEs: Which, When and Why	Seb Lleo
05th September	Monday	YES		Understanding Volatility	Richard Diamond
06th September	Tuesday	YES		Intro to Numerical Methods	Paul Wilmott
13th September	Tuesday			Exotic Options	Riaz Ahmad
15th September	Thursday			Further Numerical Methods	Riaz Ahmad
19th September	Monday			Derivatives Market Practice in the Time Before Quant Theory	Espen Haug
20th September	Tuesday			Advanced Greeks	Espen Haug
21st September	Wednesday	YES		Market-Based Valuation of Equity Index Options using Python	Yves Hilpisch
27th September	Tuesday			'Advanced' Volatility Modeling in Complete Markets	Paul Wilmott
29th September	Thursday			Module 3 Workshop	Riaz Ahmad
Module 4	Fixed Income & Commodities				
04th October	Tuesday	YES		Fixed Income Products and Analysis	Stuart Jackaman
05th October	Wednesday			Stochastic Interest Rate Modeling	Riaz Ahmad

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11th October	Tuesday			Calibration and Data Analysis	Paul Wilmott
13th October	Thursday			Probabilistic Methods for Interest Rates	Seb Lleo
17th October	Monday	YES		Heath Jarrow and Morton Model	Richard Diamond
19th October	Wednesday		Lecture will be held live in New York	Fixed Income Market Practices	Pat Hagan
20th October	Thursday		Lecture will be held live in New York	Volatility Smiles and the SABR Model	Pat Hagan
25th October	Tuesday			The Libor Market Model	Peter Jaeckel
27th October	Thursday	YES		Mathematica for Quantitative Finance	TBC
01st November	Tuesday			Further Monte Carlo	Peter Jaeckel
02nd November	Wednesday		Lecture will be held live in New York	Energy Derivatives (Hedging)	Iris Mack
03rd November	Thursday		Lecture will be held live in New York	Energy Derivatives (Trading)	Iris Mack
Module 5	Credit Products and Risk				
09th November	Wednesday	YES		Introduction to Credit Derivatives and Structural Models	Alonso Pena
10th November	Thursday	YES		Credit Default Swaps	Alonso Pena
14th November	Monday			Intensity Models	SiYi Zhou
17th November	Thursday	YES		X - Valuation Adjustment (CVA,DVA,FVA) - Theory	Jon Gregory
19th November	Saturday			Final Project Workshop Part I	Richard Diamond
23rd November	Wednesday	YES		X - Valuation Adjustment (CVA,DVA,FVA) – Implementation	Alonso Pena
25th November	Friday	YES		Collateralized Debt Obligations	SiYi Zhou
26th November	Saturday			Final Project Workshop Part II	Richard Diamond

28th November	Monday	YES		Correlation Sensitivity and State Dependence	Siyi Zhou
01st December	Thursday	YES		Statistical Methods in Estimating Default Probability	Richard Diamond
06th December	Tuesday			Co-integration Modeling Long Term Relationships	Richard Diamond
Module 6	Advanced Electives (online) – details on the electives will be provided separately				

Global Standard in Financial Engineering

Please see below Exam Schedule for the June 2016 CQF Programme.

There will be no exam for Module 1. Instead, you will be presented with a set of questions to work on in your own time. These do not need to be submitted and you will not be graded on this. Solutions will be provided.

Exams will be issued for Module 2-5, following the last lecture in that module. Module 6 will comprise of a project piece.

Delegates will have 2 weeks to complete each exam. Exams are open book. Please directly upload exams onto your CQF portal for marking:

- Learning Resources
- Exam
- Exam Upload

Module	Exam Distributed	Exam Deadline	Faculty Support
Module 2	25th August 2016	8th September 2016	Richard Diamond R.Diamond@fitchlearning.com
Module 3 (Mini Project)	27th September 2016	11th October 2016	Riaz Ahmad R.Ahmad@fitchlearning.com
Module 4	3rd November 2016	17th November 2016	Riaz Ahmad R.Ahmad@fitchlearning.com
Module 5	6th December 2016	20th December 2016	Richard Diamond R.Diamond@fitchlearning.com
Module 6 (Project)	14th November 2016	9th January 2017	Richard Diamond R.Diamond@fitchlearning.com

Final Optional Exam – Saturday 28th January 2017

You will be invited to register for this later in the year. The form will include a list of cities for you to pick a preferred location in which to sit the exam. We do try to find exam centre locations to suit everyone.

Extensions:

Delegates may request up to 2 extensions during the course of the program (one extension per level) and only one extension per exam. These extensions may only be used for modular exams.

To request an extension, please log onto your online portal before the exam deadline. These extensions are for 2 weeks:

- Learning Resources
- Exam
- Extensions and Deferrals

Failure to meet deadlines:

- Delegates who fail to hand in exams by the given deadline without requesting an extension will be automatically deferred to the next program.
- You will not be able to request extensions after the deadline on the portal.
- Delegates with extensions, who fail to submit their exams by the extension deadline, will be automatically deferred to the next program.