CQF schedule

Session	Date	Day	Laptop required?	Modular Assessment	Title	Lecturer
Session 1.1	7th January	Wednesday	Yes		The Random Behaviour of Assets	Paul Wilmott
Session 1.2	13th January	Tuesday			Calculus Refresher, Taylor Series and Transition Density Functions	Paul Wilmott
Session 1.3	15th January	Thursday			Stochastic Calculus and Itô's Lemma	Riaz Ahmad
Session 1.4	20th January	Tuesday			Simulating and Manipulating Stochastic Differential Equations	Riaz Ahmad
Session 1.5	22nd January	Thursday	Yes		VB Workshop	Mike Staunton
Session 1.6	28th January	Wednesday		Module 1 exam distributed	Methods for Quant Finance: I	Riaz Ahmad
Session 2.1	3rd February	Tuesday	Yes		Portfolio Management	Sebastien Lleo/Mike Staunton
	6th February	Friday		Exam deadline		
Session 2.2	9th February	Monday			Products and Strategies	Neil Graham
Session 2.3	11th February	Wednesday	Yes		Value at Risk and Volatility	Andy Duncan
Session 2.4	17th February	Tuesday			Martingale Theory – Fundamentals	Seb Lleo
Session 2.5	19th February	Thursday	Yes		Binomial Model	Paul Wilmott
Session 2.6	23rd February	Monday			Fundamentals of Optimization and Application to Portfolio Selection	Sebastien Lleo
Session 2.7	25th February	Wednesday		Module 2 exam distributed	Methods for Quant Finance: II	Riaz Ahmad
Session 3.1	4th March	Wednesday			Black-Scholes Model	Paul Wilmott
	6th March	Friday		Exam deadline		
Session 3.2	11th March	Wednesday			Advanced Greeks	Espen Haug
Session 3.3	12th March	Thursday			Martingale Theory – Application to Option Pricing	Seb Lleo
Session 3.4	16th March	Monday	Yes		Understanding Volatility	Paul Wilmott
Session 3.5	18th March	Wednesday	Yes		Monte Carlo and Finite Differences	Paul Wilmott
Session 3.6	25th March	Wednesday		Module 3 exam distributed	Martingales and PDEs: Which, when and why	Seb Lleo
Session 4.1	1st April	Wednesday	Yes		Fixed Income Products and Analysis	Paul Wilmott
Session 4.2	6th April	Monday			Stochastic Interest Rate Modelling	Paul Wilmott
Session 4.3	8th April	Wednesday		Exam deadline	Calibration and data Analysis	Paul Wilmott
Session 4.4	14th April	Tuesday			Convertible Bonds	Elie Ayache
Session 4.5	16th April	Thursday			Probailistic methods for interest rates	Seb Lleo
Session 4.6	20th April	Monday		Module 4 exam distributed	Heath Jarrow and Morton Model	Paul Wilmott
Session 5.1	29th April	Wednesday	Yes	Exam deadline	Structural Models	Alonso Pena
Session 5.2	5th May	Tuesday		Module 6 project distributed (N.B. deadline 20th July 2009)	Intensity Models	SiYi Zhou
Session 5.3	7th May	Thursday			Introduction to Credit Derivatives	Moorad Choudhry
Session 5.4	11th May	Monday	Yes		Credit Default Swaps	Alonso Pena
Session 5.5	13th May	Wednesday	Yes		Collateralized Debt Obligations	SiYi Zhou
Session 5.6	20th May	Wednesday		Module 5 exam distributed	Advanced Credit Derivatives	Seb Lleo
Session 6.1	27th May	Wednesday		Exam deadline	Exotic Options	Paul Wilmott
Session 6.2	1st June	Monday			Jump Diffusion and Stochastic Volatility	Paul Wilmott
Session 6.3	3rd June	Wednesday			Advanced Volatility Modeling	Paul Wilmott
Session 6.4	8th June	Monday			Further Monte Carlo	Peter Jaeckel
Session 6.5	10th June	Wednesday			Further Finite Difference Methods	SiYi Zhou
Session 6.6	15th June	Monday			Bruce, Gatarek and Musiela Model	Timothy Mills
Session 6.7	17th June	Wednesday			Martingales and PDEs: More "Which, when and why"	Seb Lleo
Session 6.8	23rd June	Tuesday			Discrete Hedging and Transaction Costs	Paul Wilmott
Session 6.9	25th June	Thursday	Yes		Correlation Sensitivity and State Dependence	Paul W & SiYi Zhou

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Please note that class dates and instructors may change from time to time and we will always ensure delegates receive sufficient advance warning wherever possible.