

# Fixed Income Derivatives Course Outline

*Spring 2016*

1. Lecture 1
  - a. Introduction
  - b. Fixed Income Securities
2. Lecture 2
  - a. Fixed Income Derivative Products
3. Lecture 3
  - a. Yield Curve Construction
4. Lecture 4
  - a. Statistical Model: Derivation and Application to Risk Management
5. Lecture 5
  - a. Black's Model: Application in Fixed Income Derivatives
6. Lecture 6
  - a. Heath-Jarrow-Morton (HJM) Family of Models
7. Lecture 7
  - a. Forward Measure
8. Lecture 8
  - a. Hull-White Model
  - b. Libor Market Model
9. Lecture 9
  - a. Pricing Interest Rate Derivatives with Volatility Skew
  - b. Hull-White Model
10. Lecture 10
  - a. Adjustments to valuation: CVA, FVA, Collateral