Date	Time	Title	Type	Module	Faculty
Building Blocks of Quantitative Finance					
23/01/2024	18:00 - 20:30 GMT	The Random Behaviour of Assets	Lecture	1	Dr Paul Wilmott
25/01/2024	18:00 - 20:30 GMT	Binomial Models	Lecture	1	Dr Paul Wilmott
30/01/2024	18:00 - 20:30 GMT	PDEs & Transition Density Functions	Lecture	1	Dr Riaz Ahmad
31/01/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Introduction to Financial Time Series	Python Lab	1	Kannan Singaravelu
01/02/2024	18:00 - 20:30 GMT	Applied Stochastic Calculus I	Lecture	1	Dr Riaz Ahmad
05/02/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Binomial Trees in Option Pricing	Python Lab	1	Kannan Singaravelu
06/02/2024	18:00 - 20:30 GMT	Applied Stochastic Calculus II	Lecture	1	Dr Riaz Ahmad
07/02/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Further Probability Theory	Tutorial	1	Dr Riaz Ahmad
08/02/2024	18:00 - 20:30 GMT	Martingales	Lecture	1	Dr Riaz Ahmad
12/02/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Differential Equations - Theory & Applications	Tutorial	1	Dr Riaz Ahmad
Quantitative Risk & Return					
13/02/2024	18:00 - 20:30 GMT	Portfolio Management	Lecture	2	Dr Sebastien Lleo
15/02/2024	18:00 - 20:30 GMT	Fundamentals of Optimization	Lecture	2	Dr Sebastien Lleo
20/02/2024	18:00 - 20:30 GMT	Value at Risk & Expected Shortfall	Lecture	2	Stuart Jackaman
22/02/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Portfolio Optimisation	Python Lab	2	Kannan Singaravelu
27/02/2024	18:00 - 20:30 GMT	Asset Returns: Key Empirical Stylized Facts	Lecture	2	Prof Stephen Taylor
29/02/2024	18:00 - 20:30 GMT	Volatility Models: The ARCH Framework	Lecture	2	Prof Stephen Taylor
01/03/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Value at Risk & GARCH	Python Lab	2	Kannan Singaravelu
05/03/2024	18:00 - 20:30 GMT	Risk Regulation & Basel III/IV	Lecture	2	Dr Jon Gregory
07/03/2024	18:00 - 20:30 GMT	Collateral & Margins	Lecture	2	Dr Jon Gregory
08/03/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Statistical Essentials for VaR & ES	Tutorial	2	Dr Richard Dimond
Equities & Currencies					
11/03/2024	18:00 - 20:30 GMT	Black Scholes Model	Lecture	3	Dr Riaz Ahmad
12/03/2024	18:00 - 20:30 GMT	Martingales Theory – Applications to Option Pricing	Lecture	3	Dr Sebastien Lleo
14/03/2024	18:00 - 20:30 GMT	Martingales & PDEs: Which, When & Why	Lecture	3	Dr Sebastien Lleo
19/03/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Black Scholes Option Pricing	Python Lab	3	Kannan Singaravelu
20/03/2024	18:00 - 20:30 GMT	Intro to Numerical Methods	Lecture	3	Dr Riaz Ahmad
22/03/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Monte Carlo Simulation	Python Lab	3	Kannan Singaravelu
25/03/2024	18:00 - 20:30 GMT	Exotic Options	Lecture	3	Dr Riaz Ahmad
26/03/2024	18:00 - 20:30 GMT	Understanding Volatility	Lecture	3	Dr Paul Wilmott
28/03/2024	13:30 - 14:30 GMT 18:00 - 19:00 GMT	Finite Difference Methods	Python Lab	3	Kannan Singaravelu
02/04/2024	18:00 - 20:30 BST	Further Numerical Methods	Lecture	3	Dr Riaz Ahmad
03/04/2024	18:00 - 20:30 BST	Derivatives Market Practice	Lecture	3	Dr Espen Huag
04/04/2024	18:00 - 20:30 BST	Advanced Greeks	Lecture	3	Dr Espen Huag
08/04/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Implied Volatility	Python Lab	3	Kannan Singaravelu
10/04/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Further Numerical Methods in Monte Carlo & FDM	Tutorial	3	Dr Riaz Ahmad
12/04/2024	18:00 - 20:30 BST	Advanced Volatility Modeling in Complete Markets	Lecture	3	Dr Paul Wilmott

15/04/2024	18:00 - 20:30 BST	FX Options	Lecture	3	Jessica James
Data Science & Machine Learning I					
17/04/2024	18:00 - 20:30 BST	An Introduction to Machine Learning I	Lecture	4	Dr Paul Wilmott
18/04/2024	18:00 - 20:30 BST	An Introduction to Machine Learning II	Lecture	4	Dr Paul Wilmott
23/04/2024	18:00 - 20:30 BST	Maths Toolbox for Machine Learning	Lecture	4	Dr Panos Parpas
24/04/2024	18:00 - 20:30 BST	Supervised Learning I	Lecture	4	Kannan Singaravelu
26/04/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Introduction to Machine Learning using Scikit-learn	Python Lab	4	Kannan Singaravelu
30/04/2024	18:00 - 20:30 BST	Supervised Learning II	Lecture	4	Kannan Singaravelu
02/05/2024	18:00 - 20:30 BST	Decision Trees & Ensemble Models	Lecture	4	Dr Panos Parpas
07/05/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Trend prediction using Logistic Regression	Python Lab	4	Kannan Singaravelu
08/05/2024	18:00 - 20:30 BST	Practical Machine Learning Case Studies for Finance	Lecture	4	Claus Huber
09/05/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Gradient Boosting for Price Prediction	Python Lab	4	Kannan Singaravelu
Data Science & Machine Learning II					
14/05/2024	18:00 - 20:30 BST	Unsupervised Learning I	Lecture	5	Claus Huber
16/05/2024	18:00 - 20:30 BST	Unsupervised Learning II	Lecture	5	Claus Huber
17/05/2024	18:00 - 20:30 BST	Deep Learning & Neural Networks	Lecture	5	Kannan Singaravelu
22/05/2024	18:00 - 20:30 BST	Natural Language Processing	Lecture	5	Dr Miquel Noguer Alonso
23/05/2024	18:00 - 20:30 BST	Reinforcement Learning I	Lecture	5	Dr Steve Phelps
24/05/2024	18:00 - 20:30 BST	Reinforcement Learning II	Lecture	5	Dr Steve Phelps
28/05/2024	18:00 - 20:30 BST	AI Based Algo Trading Strategies	Lecture	5	Dr Yves Hilpisch
29/05/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	K-Means Clustering & Self Organising Maps	Python Lab	5	Kannan Singaravelu
31/05/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Application of Neural Networks using TensorFlow & Keras	Python Lab	5	Kannan Singaravelu
03/06/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Reinforcement Learning	Python Lab	5	Kannan Singaravelu
05/06/2024	18:00 - 20:30 BST	Practical Machine Learning Case Studies for Finance	Lecture	5	Dr Panos Parpas
07/06/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Data Source & Market Prediction	Tutorial	5	Dr Richard Dimond
10/06/2024	18:00 - 20:30 BST	Quantum Computing	Lecture	5	Dr Alonso Pena
Fixed Income & Credit					
12/06/2024	18:00 - 20:30 BST	Fixed Income Products & Analysis	Lecture	6	Dr Marc Henrard
13/06/2024	18:00 - 20:30 BST	Stochastic Interest Rate Modeling	Lecture	6	Dr Riaz Ahmad
18/06/2024	18:00 - 20:30 BST	Calibration & Data Analysis	Lecture	6	Dr Riaz Ahmad
20/06/2024	18:00 - 20:30 BST	Probabilistic Methods for Interest Rates	Lecture	6	Dr Marc Henrard
21/06/2024	18:00 - 20:30 BST	Heath Jarrow & Morton Model	Lecture	6	Dr Richard Dimond
24/06/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Yield Curve Data Analysis	Python Lab	6	Dr Richard Dimond
25/06/2024	18:00 - 20:30 BST	Libor Market Model	Lecture	6	Dr Peter Jaeckel
27/06/2024	18:00 - 20:30 BST	Further Monte Carlo	Lecture	6	Dr Peter Jaeckel
02/07/2024	18:00 - 20:30 BST	Cointegration for Trading	Lecture	6	Dr Richard Dimond
04/07/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Yield Curve Construction	Tutorial	6	Dr Richard Dimond
06/07/2024	13:00 - 15.30 BST	Final Project Workshop I	Workshop	6	Dr Richard Dimond
08/07/2024	18:00 - 20:30 BST	Credit Default Swaps	Lecture	6	Dr Jon Gregory

09/07/2024	18:00 - 20:30 BST	Credit Derivatives & Structural Models	Lecture	6	Dr Jon Gregory
11/07/2024	18:00 - 20:30 BST	Intensity Models	Lecture	6	Dr Siyi Zhou
13/07/2024	13:00 - 15.30 BST	Final Project Workshop II	Workshop	6	Dr Richard Dimond
15/07/2024	18:00 - 20:30 BST	CDO & Correlation Sensitivity	Lecture	6	Dr Siyi Zhou
16/07/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	Intensity Models	Python Lab	6	Dr Richard Dimond
17/07/2024	18:00 - 20:30 BST	X Valuation Adjustment	Lecture	6	Dr Jon Gregory
18/07/2024	13:30 - 14:30 BST 18:00 - 19:00 BST	CDS Pricing	Python Lab	6	Dr Richard Dimond
22/07/2024	18:00 - 19:00 BST	Final Project Tutorial I	Tutorial	6	Dr Richard Dimond
23/07/2024	18:00 - 19:00 BST	Final Project Tutorial II	Tutorial	6	Kannan Singaravelu
24/07/2024	18:00 - 19:00 BST	Final Project Tutorial III	Tutorial	6	Dr Panos Parpas
25/07/2024	18:00 - 19:00 BST	Final Project Tutorial IV	Tutorial	6	Dr Riaz Ahmad