

CRONOGRAMA – WEEKLY PLANNING  
 COURSE: DERIVATIVES  
 Master in Finance

Week	Schedule for the classroom		Working at home
	Contents and activities	Activities and resources	
1	Introduction to Derivatives. Forwards and futures.	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
2	Options and Binomial Trees	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
3	Introduction to Continuous Time Stochastic Processes	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
4	Continuous Time Stochastic Processes (I)	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
5	Continuous Time Stochastic Processes (II)	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
6	Black-Scholes-Merton. Options in a Continuous-Time Framework	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
7	The Greeks and Their Uses	<ul style="list-style-type: none"> <li>• Professor notes and references</li> <li>• Computer for empirical Exercises</li> </ul>	<ul style="list-style-type: none"> <li>• Study classnotes and references</li> <li>• Theoretical exercises from classnotes</li> <li>• Empirical exercises with Matlab</li> </ul>
8	Final Exam		