

CRONOGRAMA – FIXED INCOME

Schedule for the classroom			
Week	Contents and Activities	Activities and Resources	Working at home
1	<ul style="list-style-type: none"> Lesson 1: Term Structure of Interest Rates 	<ul style="list-style-type: none"> Professor notes and references Computer for empirical exercises 	<ul style="list-style-type: none"> Study notes and references
2	<ul style="list-style-type: none"> Lesson 2: Estimating the TSIR 	<ul style="list-style-type: none"> Professor notes and references Computer for empirical exercises 	<ul style="list-style-type: none"> Study notes and references Empirical exercises with Visual Basic
3	<ul style="list-style-type: none"> Lesson 3: Credit Risk and Credit Spreads 	<ul style="list-style-type: none"> Professor notes and references Computer for empirical exercises 	<ul style="list-style-type: none"> Study notes and references Empirical exercises with Visual Basic
4	<ul style="list-style-type: none"> Lesson 4: Default Probabilities and Credit Risk Derivatives 	<ul style="list-style-type: none"> Professor notes and references Computer for empirical exercises 	<ul style="list-style-type: none"> Study notes and references Empirical exercises with Visual Basic
5	<ul style="list-style-type: none"> Lesson 5: Interest Rate Risk: Duration and Convexity 	<ul style="list-style-type: none"> Professor notes and references Computer for empirical exercises 	<ul style="list-style-type: none"> Study notes and references Empirical exercises with Visual Basic
6	<ul style="list-style-type: none"> Lesson 6: Interest Rate Derivatives 	<ul style="list-style-type: none"> Professor notes and references Computer for empirical exercises 	<ul style="list-style-type: none"> Study notes and references Empirical exercises with Visual Basic
7	Free week – Study for exam		
8	Final Exam		