CRONOGRAMA – WEEKLY PLANNING
COURSE: Adv. Derivatives - Master in Finance

Week	Schedule for the classroom		Working at home
	Contents and activities	Activities and resources	
1	• Topic 1: An application of standard option pricing: The valuation of warrants using observable variables	• Professor notes and references • Computer for practical exercises	• Study notes and references • Practice exercises with Excel/Matlab
2	• Topic 2: Exotic options and Monte Carlo simulation. Valuation of path-dependent options with Monte Carlo simulation	• Professor notes and references • Computer for practical exercises	• Study notes and references • Practice exercises with Excel/Matlab
3	• Topic 2: Exotic Options and Monte Carlo Simulation. Valuation of path-independent options	• Professor notes and references • Computer for practical exercises	• Study notes and references • Practice exercises with Excel/Matlab
4	• Lesson 2: Exotic Options and Monte Carlo Simulation. Design of structured products	• Professor notes and references • Computer for practical exercises	• Study notes and references • Practice exercises with Excel/Matlab
5	• Topic 3: Valuation of swaps. Review of FRAs and swaps. Valuation of Interest Rate Swaps using forward rates	• Professor notes and references • Computer for practical exercises	• Study notes and references • Practice exercises with Excel/Matlab
6	• Topic 4: Introduction to Interest Rate OTC derivatives. Description of caps, floors, collars, and swaptions	• Professor notes and references • Computer for practical exercises	• Study notes and references • Practice exercises with Excel/Matlab

7	• Topic 4: Introduction to Interest Rate OTC derivatives. Valuation of caps and swaptions as bond options. Valuation using Black (1976) model	• Professor notes and references • Computer for practical exercises	• Study notes and references
8	Final Exam		