

**FICHA IDENTIFICATIVA****Datos de la Asignatura**

Código	42216
Nombre	Modelos de renta fija (ampliación)
Ciclo	Máster
Créditos ECTS	4.0
Curso académico	2022 - 2023

Titulación(es)

Titulación	Centro	Curso	Periodo
2081 - Máster Universitario en Banca y Finanzas Cuantitativas	Facultad de Economía	2	Anual

Materias

Titulación	Materia	Carácter
2081 - Máster Universitario en Banca y Finanzas Cuantitativas	2 - Materias optativas	Optativa

Coordinación

Nombre	Departamento
TORRO I ENGUIX, HIPOLIT	113 - Economía Financiera y Actuarial

RESUMEN

Profundizar en el conocimiento de métodos avanzados de modelización en tiempo continuo de tipos de interés, valoración de activos de renta fija y su aplicación para la medición y gestión de riesgos.

CONOCIMIENTOS PREVIOS**Relación con otras asignaturas de la misma titulación**

No se han especificado restricciones de matrícula con otras asignaturas del plan de estudios.



Otros tipos de requisitos

La impartición de la asignatura Modelos de renta fija (ampliación) requiere conocimientos previos de la siguientes materias:

Instrumentales:

- Econometría financiera
- Procesos estocásticos

Teóricas:

- Valoración de activos
- Modelos de renta fija

Relación con otras asignaturas:

Los conocimientos impartidos en esta materia son convenientes para otras disciplinas como medición de riesgos financieros y gestión bancaria así como macroeconomía en finanzas

COMPETENCIAS (RD 1393/2007) // RESULTADOS DEL APRENDIZAJE (RD 822/2021)

RESULTADOS DE APRENDIZAJE (RD 1393/2007) // SIN CONTENIDO (RD 822/2021)

- Profundizar en el conocimiento de métodos avanzados de valoración de activos de renta fija y su aplicación para la medición y gestión de riesgos analizando qué modelos pueden utilizarse para resolver problemas concretos.

DESCRIPCIÓN DE CONTENIDOS

1. Tema 1. Introducción

- Análisis de la ETTI: Objetivos y metodologíya
- Posibles aplicaciones

2. Tema 2. Modelos en tiempo continuo

- Modelos endógenos
 - Modelos endógenos unifactoriales
 - Modelos endógenos multifactoriales
 - Modelos endógenos con saltos
- Modelos exógenos

**3. Tema 3. Valoración de activos derivados**

- Resultados obtenidos en la literatura
- Valoración con modelos unifactoriales
- Valoración con modelos multifactoriales

4. Tema 4. Resumen y conclusiones**VOLUMEN DE TRABAJO**

ACTIVIDAD	Horas	% Presencial
Clases de teoría	40,00	100
TOTAL	40,00	

METODOLOGÍA DOCENTE

Clase magistral, prácticas en aula y prácticas con ordenador.

EVALUACIÓN

Evaluación continua (ejercicios, problemas) y examen escrito final.

REFERENCIAS**Básicas**

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