FICHA IDENTIFICATIVA

Datos de la Asignatura

Código	42216
Nombre	Modelos de renta fija (ampliación)
Ciclo	Máster
Créditos ECTS	4.0
Curso académico	2023 - 2024

Titulación(es)

Titulación	Centro	Curso	Periodo
2081 - M.U. en Banca y Finanzas Cuantitativas 09-V.1	Facultad de Economía	2	Anual

Materias

Titulación	Materia	Caracter
2081 - M.U. en Banca y Finanzas Cuantitativas 09-V.1	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 acticvos
- 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

RESULTADOS DE APRENDIZAJE

- 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 metodolog´ýa
- 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.

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Básicas

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