Course Guide
42216 Fixed interest models (extension)

COURSE DATA

Data Subject	
Code	42216
Name	Fixed interest models (extension)
Cycle	Master's degree
ECTS Credits	4.0
Academic year	2023 - 2024

Study (s)

Degree	Center	Acad. year	Period
2081 - Master's Degree in Banking and Quantitative Finance	Faculty of Economics	2	Annual

Subject-matter

Degree	Subject-matter	Character
2081 - Master's Degree in Banking and Quantitative Finance	2 - Optional subjects	Optional

Coordination

Name	Department
TORRO I ENGUIX, HIPOLIT	113 - Financial and Actuarial Economics

SUMMARY

English version is not available

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.

PREVIOUS KNOWLEDGE

Relationship to other subjects of the same degree

There are no specified enrollment restrictions with other subjects of the curriculum.

Other requirements

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

COMPETENCES (RD 1393/2007) // LEARNING OUTCOMES (RD 822/2021)

LEARNING OUTCOMES (RD 1393/2007) // NO CONTENT (RD 822/2021)

English version is not available

WORKLOAD

ACTIVITY	Hours	% To be attended
Theory classes	40,00	100
TOTAL	**40,00**	

TEACHING METHODOLOGY

English version is not available

EVALUATION

English version is not available

REFERENCES

Basic

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