FITXA IDENTIFICATIVA

Dades de l'Assignatura

Codi	42216
Nom	Models de renda fixa (ampliació)
Cicle	Màster
Crèdits ECTS	4.0
Curs acadèmic	2023 - 2024

Titulació/titulacions

Titulació	Centre	Curs	Període
2081 - Màster Universitari en Banca i Finances Quantitatives	Facultat d'Economia	2	Anual

Matèries

Titulació	Matèria	Caràcter
2081 - Màster Universitari en Banca i Finances Quantitatives	2 - Matèries optatives	Optativa

Coordinació

Nom	Departament
TORRO I ENGUIX, HIPOLIT	113 - Economia Financera i Actuarial

RESUM

Aprofundir en el coneixement de mètodes avançats de modelització en temps continu de tipus d'interès, valoració d'actius de renda fixa i la seva aplicació per al mesurament i gestió de riscos.

CONEIXEMENTS PREVIS

Relació amb altres assignatures de la mateixa titulació

No heu especificat les restriccions de matrícula amb altres assignatures del pla d'estudis.

Altres tipus de requisits

La impartició de l'assignatura Models de renda fixa (ampliació) requereix coneixements previs de la següents matèries:
instrumentals:
- Econometria financera
- Processos estocàstics
teòriques:
- Valoració de acticvos
- Models de renda fixa

Relació amb altres assignatures:

Els coneixements impartits en aquesta matèria són convenients per a altres disciplines com "mesurament de riscos financers" i "gestió bancària" així com "macroeconomia en finances"

COMPETÈNCIES (RD 1393/2007) // RESULTATS DE L'APRENENTATGE (RD 822/2021)

RESULTATS D'APRENENTATGE (RD 1393/2007) // SENSE CONTINGUT (RD 822/2021)

Aprofundir en el coneixement de mètodes avançats de valoració d'actius de renda fixa i la seva aplicació per al mesurament i gestió de riscos analitzant quins models poden utilitzar-se per resoldre problemes concrets.

DESCRIPCIÓ DE CONTINGUTS

1. Tema 1. Introducció

- Anàlisi de la ETTI: Objectius i metodología
- Possibles aplicacions

2. Tema 2. Models en temps continu

- Models endògens
- Models endògens unifactorials
- Models endògens multifactorials
- Models endògens amb salts
- Models exògens

3. Tema 3. Valoració d'actius derivats

- Resultats obtinguts en la literatura
- Valoració amb models unifactorials
- Valoració amb models multifactorials

4. Tema 4. Resum i conclusions

VOLUM DE TREBALL

ACTIVITAT	Hores	% Presencial
Classes de teoria	40,00	100
TOTAL	40,00	

METODOLOGIA DOCENT

Classe magistral, pràctiques en aula i pràctiques amb ordinador.

AVALUACIÓ

Avaluació contínua (exercicis, problemes) i examen escrit final.

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