CRONOGRAMA – Dynamic financial analysis

Week	Schedule for the classroom		Working at home
	Contents and Activities	Activities and Resources	
1	• Lesson 1: Forwards and futures	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
2	• Lesson 2: Options	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
3	• Lesson 3: Binomial model	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
4	• Lesson 4: Binomial model (Second session)	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
5	• Lesson 5: Black and Scholes model	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
6	• Lesson 6: Black and Scholes model (second session)	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
7	• Lesson 7. Volatility smile	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
8	• Lesson 8. The Greeks	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
9	• Lesson 9. Stochastic volatility	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
10	• Lesson 10. . Interest rate derivatives	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
11	• Lesson 11. Interest rate derivatives (second session)	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab
12	• Lesson 12. Trinomial trees	• Professor notes and references • Computer for empirical exercises	• Study notes and references • Empirical exercises with MathLab

13	Final exam