



**University of
Zurich** UZH

ETH

Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Master of Science UZH ETH in Quantitative Finance

Continuous Time Quantitative Finance

Lecturer: Prof. Dr. Marc Chesney

Credits (ECTS): 4.5

Course contents:

- American options
- Stochastic volatility
- Lévy processes and option pricing
- Exotic options
- Real options
- Environmental finance