



University of  
Zurich <sup>UZH</sup>

**ETH**

Eidgenössische Technische Hochschule Zürich  
Swiss Federal Institute of Technology Zurich

Master of Science in Quantitative Finance

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## Financial Engineering

**Lecturers:** Prof. Dr. Markus Leippold

**Credits (ECTS):** 4.5

### Course contents:

At the end of this lecture, students will be expected to:

- Understand the features of the main equity derivatives
- Have a basic understanding of the main valuation models used (assumptions, limitations, differences between models)
- Have a basic understanding of the tools used in these models (PDEs, martingales, changes of measures).