



**University of
Zurich** UZH

ETH

Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Master of Science UZH ETH in Quantitative Finance

Financial Engineering

Lecturer: 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)