



## Master of Science UZH ETH in Quantitative Finance

Fall Term 2010

	Monday		Tuesday		Wednesday		Thursday		Friday	
08 -- 09			8.00-10.00 J. Teichmann Interest Rate Theory MF - elective				08:00-10:00 Dr. P. Koch Risk management EF - elective		08.00-10.00 (Ex. 9-10) W. Farkas & M. Schweizer Math. Found. for Fin. MF - core	
09 -- 10										
10 -- 11	10.00-12.00 T. Hens Econ. Found for Fin. EF - core	10.00-12.00 A. Wagner Corp. Fin. (Th. & Appl.) EF - elective	10.00-12.00 H. Soner Math. Finance MF - elective		10.00-12.00 P. Embrechts Intr. Modelling of Extremes MF - elective		10.00-12.00 H. Soner Math. Finance MF - elective		10.00-12.00 (Ex. 11-12) J. Teichmann Interest Rate Theory MF - elective	
11 -- 12										
12 -- 13	12.00-14.00 M. Bardenhewer		12.00-14.00 U. Birchler			12.00-14.00 Exercises Assist (Th. Hens)			12.00-14.00 Th. Hens	
13 -- 14	Financial Risk Mgmt EF - elective		Fin. Markets and Inst. EF - core		13.00-15.00 C. Schwab Num. Analy. of Stoch. ODEs MF - elective	Econ. Found. for Fin. EF - core		13.00-15.00 M. Wüthrich Risk Theory for Ins. MF - elective	Forschungsseminar Finance EF - elective	13.00-15.00 (Ex. 14-15) C. Schwab Num. Analy. of Stoch. ODEs MF - elective
14 -- 15	14.00-16.00 (in german) R. Meier	14.00-16.00 W. Farkas & M. Schweizer Math. Found. for Fin. MF - core	14.00-16.00 Kjell Gustav Nyborg Adv. Corp. Fin. I EF - core		15.00-17.00 (Exercises) H. Soner	15.00-17.00 P. Embrechts Introduction to Copulas MF - elective	14.00-18.00 Marc Chesney Environmental Finance EF - elective			
15 -- 16	History of CH Fin. EF - elective									
16 -- 17		16.00-18.00 M. Wüthrich Stoch. Loss Reserving Meth. MF - elective	16.00-19.00 P. Vanini Financial Engineering MF - core	16.00-18.00 (in german) A. Gisler Nicht-Lebensvers. Math MF - elective					16:00-18:00 M. Koller Life Insurance Math MF - elective	
17 -- 18										
18 -- 19										

subject to alterations