



Master of Science UZH ETH in Quantitative Finance

Fall Term 2011

	Monday			Tuesday		Wednesday		Thursday		Friday	
08 -- 09	08.00-10.00 (Ex.) W. Farkas			8.00-10.00 M. Hofert		08.00-10.00 Exercises Assist (Th. Hens)		08.00-10.00 P. Koch	08.00-10.00 (Ex.) H. Soner		
09 -- 10	Math. Found. for Fin. MF - core			Introduction to Copulas MF - elective		Econ. Found. for Fin. EF - core		Risk management EF - elective	Math. Finance MF - elective	09.00-10.00 / W. Farkas Math. Found. For Fin./MF-Core	
10 -- 11	10.00-12.00 T. Hens	10.00-12.00 K.G. Nyborg & A. Wagner	10.00-12.00 P.N. Östberg	10.00-12.00 H. Foellmer		10.00-12.00 P. Embrechts	10.00-12.00 M. Kastenholz	10.00-13.00 M. Leippold	10.00-12.00 J. Teichmann	10.00-12.00 (Ex. 11-12) J. Teichmann	
11 -- 12	Econ. Found for Fin. EF - core	Corp. Fin. (Th. & Appl.) EF - elective	Takeovers, Restr.&Corp.Gov. EF - elective	Advanced Topics in Math. F. MF - elective		Intr. Modelling of Extremes MF - elective	Eq. Derivative Trading Practice MF - elective	Assist. (M. Leippold) Financial Engineering MF - core	Interest Rate Theory MF - elective	Interest Rate Theory MF - elective	
12 -- 13	12.00-14.00 M. Bardenhewer			12.00-14.00 U. Birschl						12.00-14.00 Th. Hens	
13 -- 14	Financial Risk Mgmt EF - elective			Fin. Markets and Inst. EF - core	13.00-15.00 V. Fasen	13.00-15.00 A. Barth, A. Lang			13.00-15.00 M. Wüthrich	Research Seminar Finance EF - elective	13.00-15.00 (Ex. 14-15) A. Barth, A. Lang
14 -- 15	14.00-16.00 (in german) R. Meier	14.00-16.00 M. Wüthrich	14.00-16.00 H. Soner	14.00-16.00 K.G. Nyborg	Lévy Processes MF - elective	Num. Anal. Stochastic ODEs MF - elective		14.00-18.00 M. Chesney	Risk Theory for Insurance MF - elective		Num. Anal. Stochastic ODEs MF - elective
15 -- 16	History of CH Fin. EF - elective	Interest. Rate Modelling DT MF - elective	Mathematical Finance MF - elective	Adv. Corp. Fin. I EF - core		15.00-17.00 Y. Dolinsky		Assist. (M. Chesney) Environmental Finance EF - elective	15.00-17.00 H. Soner		
16 -- 17	16.00-18.00 W. Farkas			16.00-18.00 (in german) A. Gisler		Prob.Th. Markets with Frict. MF - elective			Math. Finance MF - elective	16.00-18.00 M. Dacorogna	16.00 -18.00 M. Koller
17 -- 18	Math. Found. for Fin. MF - core			Nicht-Lebensvers. Math MF - elective						The Economy of Risk Insur. MF - elective	Life Insurance Mathematics MF - elective
18 -- 19											

subject to alterations