University of Zurich[UZH] | ETH Eidgenössische Technische Hochschule Zürich Swiss Federal Institute of Technology Zurich

Master of Science UZH ETH in Quantitative Finance

Spring Term 2011

	Monday			Tuesday		Wednesday	Thursday		Friday		
08 -- 09	08.00-10.00 Gerold Studer Topics of Applied Risk Mgmt EF - elective	08.00-10.00 Jean-Charles Rochet Advanced Banking EF - elective	08.00-10.00 M. Mresse / J. Piasko Commodity Trading EF - elective		08:00-10:00 P. Embrechts / M. Hofert Adv. Topics in Copula Model. MF - elective	08.00-10.00 Alexandre Ziegler Adv. Fin. Economics EF - core		8:00-10:00 J. Cerny Brownian Motion & St. Calc. MF - elective	08.00-11.00 I.Akkizidis / W. Brammertz Banking and CF: An unified approach to financial analysis EF - elective	08.00-12.00 (biweekly) N. Tuchschmid Asset Allocation and Performance Measurement EF - elective	08:00-09:00 (Ex.) Brownian Motion, St. Calc. (Ex.)
09 -- 10											
10 -- 11				10:00-12:00 M. Habib Adv. Corporate Finance II EF - elective	10:00-12:00 Jean-Charles Rochet Advanced Banking (Ex.) EF - elective	10.00-13:00 M. Leippold Asset Management - Advanced Investments EF - core	10:00-12:00 Kjell G. Nyborg Advanced Valuation EF - elective	10.00-12.00 Paul Embrechts Quant. Risk Management MF - core			
11 -- 12											
12 -- 13				12:00-14:00 (Seminar) M. Leippold, P. Rohner AM: Applied Portfolio Theory EF - elective				12:00-14:00 W. Farkas Quantitative Finance MF-elective	12:00-14:00 (Seminar) Marc Chesney et al. Research-Seminar Finance EF - elective		
13 -- 14		13:00-16:00 M.Chesney Continous Time Quantitative Finance MF - core			13:00-15:00 J. Cerny Brownian Motion & St. Calc. MF - elective	13.00-15.00 C. Schwab Comp. PDE Meth. For QF MF - core					13.00-15.00 (1 V + 1 Ex) C. Schwab Comp. PDE Meth. For QF MF-core
14 -- 15	14.00-16.00 Per Östberg Takeovers, Restructuring, and CG; EF - elective			14:00-17:00 U.Birchler Theory of Banking and Financial Intermediation EF - elective							
15 -- 16						15-00-18:00 J. Teichmann New Trends in Stochastic Portfolio Theory MF - elective		15-00-17:00 P. Antal Reinsurance Analytics MF - elective			
16 -- 17	16.00-18.00 Nilufer Caliskan Adv. Fin. Econ. (Ex.) EF - elective	16:00-18:00 M. Wüthrich Econ. Theory of Fin. Markets EF - elective									
17 -- 18											
18 -- 19											