cemfi

**Master in Economics and Finance**

**Asset Pricing II**

**Schedule**

Hours: Wednesday (11:30 - 13:00 and 15:00 - 16:30), Friday (15:00 - 16:30), and sometimes on Mondays (17:00 - 18:30).

Timetable:

**Weeks 1-2:**
Introduction
Stochastic calculus

**Weeks 3-4:**
Continuous time risk-neutral pricing and hedging

**Weeks 5-6:**
Some generalizations of continuous time risk-neutral pricing
Some other common derivatives

**Weeks 7-8:**
Interest rates modelling

**Weeks 9-10:**
Credit risk modelling
Stochastic optimal control