PROGRAMA DE VERÃO 2023 - 709
ESCOLA DE MATEMÁTICA APLICADA FGV EMAp
DISCIPLINA: Introduction to Financial Derivatives
PROFESSORA: Silvana Pesenti
CARGA HORÁRIA: 06h
PRÉ-REQUISITO:
PERÍODO: 06/02/22 a 10/02/23 (Segundas, quartas e sextas-feiras)
HORÁRIO: 14h às 16h

PLANO DE ENSINO

1. Ementa

I will cover futures and options and discuss how to use the binomial model for pricing these financial derivatives.

2. Procedimentos de avaliação

Não será aplicado avaliação durante o curso.

3. Bibliografia Obrigatória

4. Mini Currículo

Silvana Pesenti joined the University of Toronto as an assistant professor of insurance risk management in 2019. She received her PhD at Cass Business School, London, and holds a MSc in Mathematics from ETH Zurich.
Silvana Pesenti is the 2022 Rising Star in Quant Finance by risk.net for her contribution to portfolio optimisation. Her paper “Reverse Sensitivity Testing: What does it take to break the Model?” received the 2020 Peter Clark Prize, a prize given to the best academic paper by the Institute and Faculty of Actuaries (IFoA). In 2019, Silvana was awarded the Dorothy Shoichet Women Faculty Award of Excellence.