

MATHEMATICAL FINANCE

Scientific and Pedagogical Committee

—
Maria do Rosário Grossinho
(Coordinator)
Full Professor

Onofre Simões
Assistant Professor

Ana Lacerda
Invited Assistant Professor

The Masters in Mathematical Finance was designed to further the education in quantitative finance of students who already have a Bachelor's degree in Mathematics, Statistics, Physics, Economics, Finance or Management.

The Masters Programme aims to develop students' mathematical and computational skills, and also those in financial modelling. The curriculum includes such subjects as probability theory, stochastic calculus, numerical methods, optimisation and control theory, stochastic finance, interest rate models and credit risk. It thus provides a thorough training in modern mathematical finance. In studying for our Masters, students are put in contact with the most important technical and quantitative topics of finance, both theoretical and applied, which range from mathematical background to the latest trends in the financial sector.

Increasingly, the financial sector demands a Masters degree in Mathematical Finance from a prestigious university as a prerequisite for recruitment. Our students have often been recruited by prominent companies whilst still preparing their Masters' thesis, at both a national and an international level. Amongst others, such companies include: EY, Mercer, KPMG, Deloitte, CGD, the Bank of Portugal, BNP Paribas, BPI, Banque Européenne d'Investissement (EIB), Banque Centrale Européenne (ECB), Lloyds Bank, and Santander bank.

established departments of Mathematics, Economics and Management, which enables our students to benefit from the consequent synergies, and it provides excellent conditions for hosting the Masters in Mathematical Finance.

This fact, together with the high quality of the academic staff of this Masters, all of whom hold PhDs from prestigious universities (such as the Stockholm School of Economics and the Universities of Oxford, Edinburgh and Barcelona), makes it unique in our country.



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BUSINESS SCHOOLS
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Ranked nº 87 in the World
Top 100 Best Masters in Financial Markets Global Ranking
(www.best-masters.com)

ISEG - Lisbon School of Economics and Management, of ULisboa, has well-

DETAILS & STUDY PROGRAMME

10TH EDITION

SCHEDULE: DAYTIME

START DATE: 12TH SEPTEMBER, 2016

PLACES: 25

FEES: 5000€

1ST YEAR

CREDITS	1 ST SEMESTER	CREDITS	2 ND SEMESTER
6	MATHEMATICAL METHODS IN FINANCE Maria do Rosário Grossinho	9	STOCHASTIC CALCULUS João Guerra
7.5	FINANCIAL MARKETS AND INSTRUMENTS Tiago Cardão-Pito	6	FINANCIAL ECONOMETRICS Jorge Caiado
7.5	PROGRAMMING TECHNIQUES Raúl Brás	6	FOUNDATIONS OF FINANCE THEORY Agnieszka Bergel
9	PROBABILITY THEORY AND STOCHASTIC PROCESSES João Lopes Dias	9	NUMERICAL METHODS IN FINANCE Fernando Gonçalves

2ND YEAR

CREDITS	1 ST SEMESTER	CREDITS	2 ND SEMESTER
6	STOCHASTIC FINANCE IN CONTINUOUS TIME Tomas Björk	30	MASTERS FINAL WORK
4.5	INTEREST RATE AND CREDIT RISK MODELS Raquel Gaspar		
4.5	OPTIMISATION AND CONTROL THEORY IN FINANCE Manuel Guerra		
3	LÉVY PROCESSES AND APPLICATIONS IN FINANCE João Guerra		
12	MASTERS FINAL WORK		



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