Market Risk and Portfolio Theory (MATH0094)

Description

Risk is an intrinsic element in financial markets. Its quantitative modelling and understanding is a cornerstone of modern financial theory, as it is essential to many activities like choosing investment strategies, calculating capital requirements and creating new financial products.

This module aims to study quantitatively (by using several mathematical tools from probability, optimisation, linear algebra,...) the effects of market risk under some modelling assumptions. We will pay particular attention to the effects associated to decision making for investors and regulators. Important aspects related to the implementation of these concepts will be highlighted.

Key information
- **Year**: 2019/20
- **Credit value**: 15 (150 study hours)
- **Delivery**: PGT L7, Campus-based
- **Reading List**: [View on UCL website](#)
- **Tutor**: Dr Camilo Garcia Trillos
- **Term**: Term 1
- **Timetable**: [View on UCL website](#)

Assessment
- Written examination (main exam period): 80%
- Written examination (departmentally managed): 20%

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