Ioannis is a Reader in Actuarial Finance at Bayes Business School in London. He works on quantitative methods for both the development of numerical techniques and applications in the fields of operations research and management science, finance, actuarial science and sector studies, including derivatives, risk management, shipping, commodities, pension product design and communication, stock returns forecasting and machine learning.

Monte Carlo Simulation for Finance

Master course taught by Dr. Ioannis Kyriakou

Topics

1. Random Number Generation
2. Derivatives Pricing by Monte Carlo Simulation
3. Variance Reduction Techniques
4. Multivariate Modelling and Simulation
5. Stochastic Volatility and Simulation
6. Mean-reverting Processes and Simulation
7. Estimating Credit Exposure via Simulation
8. Matlab Implementation

Lectures dates

Wednesday 16th of November:
9.00-13.00

Friday 18th of November:
9.00-13.00

Wednesday 23th of November:
9.00-13.00

Friday 25th of November:
9.00-13.00

Room: Aula Info Baccarà

For those attending remotely, the link will be provided after the registration to the course

Additional informations on contents and costs: **manfin@uniupo.it**

DIPARTIMENTO DI STUDI PER L'ECONOMIA E L'IMPRESA DISEI

Corso di Laurea Magistrale in Management e Finanza

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