

SISTER NIVEDITA UNIVERSITY

DEPARTMENT OF PHYSICS

QUANTITATIVE FINANCE CERTIFICATESHIP EVENING COURSE

Course duration : 6 months, Four 2 hour classes per week

SUGGESTION: Corporate entities will not allow 8 hours leave every week for 6 months . So it would be pragmatic to have 2 classes each of 2 hours duration on any 2 of the days Friday or Saturday or Sunday.

(1) Target number of participants :	50 or more
Target number of working professionals :	30
Target number of student participants :	20
Minimum number of participants :	25

(2) Outline of syllabus (breakup of detailed syllabus only after the composition and capabilities of participants are known)

- (a) Financial Markets
- (b) Financial Instruments
- (c) Calculus
- (d) Probability and Probability Distributions
- (e) Stochastic Calculus (Ito Calculus)
- (f) Fundamentals of Quantitative Finance and Martingale Theory
- (g) Quantitative Risk and Return