



University of
Zurich ^{UZH}

ETH

Eidgenössische Technische Hochschule Zürich
Swiss Federal Institute of Technology Zurich

Master of Science UZH ETH in Quantitative Finance

Continuous Time Quantitative Finance

Lecturer: Prof. Dr. Marc Chesney

Credits (ECTS): 3.0

Course contents:

- American Options
- Stochastic Volatility
- Lévy Processes and Option Pricing
- Exotic Options
- Transaction Costs and Real Options