Disciplina: MÉTODOS QUANTITATIVOS EM FINANÇAS

Ementa: Introduction Interest rates and asset returns. Presentation of data and descriptive statistics Calculus applied to finance Probability distributions: applications to asset returns Statistical inference: confidence intervals and hypothesis testing. Regressions analysis. Time-series analysis Numerical methods Optimization. Continuous time mathematics in finance: asset prices as a stochastic process 12.Multivariate analysis: principal components analysis and factor analysis 13.Value at risk.

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