**Corso di laurea:** Mathematical engineering - ingegneria matematica - magistrale
**Curriculum:** Financial engineering - 1 anno
**Date di inizio/fine curriculum**: lunedì 27 febbraio 2017 - sabato 10 giugno 2017
**Periodo didattico:** Secondo Semestre 2016/2017
**Orario delle lezioni visualizzato:** BOZZA ORARIO Secondo semestre

| | lunedì | martedì | mercoledì | giovedì | venerdì | sabato |
|---|---|---|---|---|---|---|
| 08:15-09:15 | | **50hrs english E**<br>*Philip Harvey Allison*<br>L | | | **50hrs english E**<br>*Philip Harvey Allison*<br>M | |
| 09:15-10:15 | **Model identification calibration and data analysis**<br>*Giorgio Picci*<br>P5 | **Scientific computing and object oriented programming**<br>*Emanuele Di Buccio*<br>P5<br>**50hrs english E**<br>*Philip Harvey Allison*<br>L | | | **Scientific computing and object oriented programming**<br>*Emanuele Di Buccio*<br>P5<br>**50hrs english E**<br>*Philip Harvey Allison*<br>M | |
| 10:15-11:15 | **Model identification calibration and data analysis**<br>*Giorgio Picci*<br>P5 | **Scientific computing and object oriented programming**<br>*Emanuele Di Buccio*<br>P5 | | | **Scientific computing and object oriented programming**<br>*Emanuele Di Buccio*<br>P5 | |
| 11:15-12:15 | **Stochastic differential equations with numerics**<br>*Tiziano Vargiolu*<br>P5 | **Stochastic differential equations with numerics**<br>*Tiziano Vargiolu*<br>P5 | **Stochastic methods for finance**<br>*Martino Grasselli*<br>2AB45 Torre Archimede | **Stochastic methods for finance**<br>*Martino Grasselli*<br>2AB45 Torre Archimede | **Stochastic methods for finance**<br>*Martino Grasselli*<br>2AB45 Torre Archimede | |
| 12:15-13:15 | **Stochastic differential equations with numerics**<br>*Tiziano Vargiolu*<br>P5 | **Stochastic differential equations with numerics**<br>*Tiziano Vargiolu*<br>P5 | **Stochastic methods for finance**<br>*Martino Grasselli*<br>2AB45 Torre Archimede | **Stochastic methods for finance**<br>*Martino Grasselli*<br>2AB45 Torre Archimede | **Stochastic methods for finance**<br>*Martino Grasselli*<br>2AB45 Torre Archimede | |
| 13:15-14:15 | | | | | | |

| | | | | | | |
|---|---|---|---|---|---|---|
| 14:15-15:15 | | **Model identification calibration and data analysis** *Giorgio Picci* P5 | **Model identification calibration and data analysis** *Giorgio Picci* P5 | **Stochastic differential equations with numerics** *Tiziano Vargiolu* P5 | | |
| 15:15-16:15 | | **Model identification calibration and data analysis** *Giorgio Picci* P5 | **Model identification calibration and data analysis** *Giorgio Picci* P5 | **Stochastic differential equations with numerics** *Tiziano Vargiolu* P5 | | |
| 16:15-17:15 | | | | | | |
| 17:15-18:15 | | | | | | |
| 18:15-19:15 | | | | | | |

| Nome insegnamento | Tipo insegnamento | Crediti | Professori | Assistenti alla docenza |
|---|---|---|---|---|
| 50hrs english E | Consigliato | 0 | P. Allison | |
| Model identification calibration and data analysis | Obbligatorio | 9 | G. Picci | |
| Scientific computing and object oriented programming | Obbligatorio | 6 | E. Di Buccio | |
| Stochastic differential equations with numerics | Obbligatorio | 9 | T. Vargiolu | |
| Stochastic methods for finance | Obbligatorio | 9 | M. Grasselli | |