Schedule Spring 2025

Brandeis University Quant Club

February 3, 2025

1 Introduction

This document outlines the core curriculum of the Brandeis University Quant Club. This club primarily covers basic techniques in quantitative finance (enough to have a solid foundation in learning more individually), programming techniques on large-scale applications, as well as other topics in financial markets and computer science. If you're interested in learning the advanced techniques of quantitative finance, please see The Mathematics of Arbitrage, or the two part series, Stochastic Calculus for Finance I: The Binomial Asset Pricing Model and Stochastic Calculus for Finance II: Continuous-Time Models. These are not required in any capacity to be involved in the club. These textbooks require a very high proficiency in mathematics, and are generally used in financial mathematics graduate programs. For more introductory content, see Introduction to Quantitative Finance: A Math Toolkit. Contact the club President, Isaac Klar (isaacklar@brandeis) for specific questions and comments.

2 Spring 2025

1. Introductory Meeting (2/3)

2. Black-Scholes Introduction (2/10)

3. NO MEETING – Presidents Day (2/17)

4. Black-Scholes Continuation (2/24)

5. Federal Funds Rates Introduction (3/3)

6. Project Work - Research & Data Collection (3/10)

7. Project Work - Research & Data Collection/Data Cleaning (3/17)

8. Project Work - Research & Data Collection/Data Cleaning (3/24)

9. Project Work - Data Cleaning & Model Implementation (3/31)

10. Project Work - Model Revision (4/7)

11. NO MEETING – Passover Break (4/14)

13. Project Work - Wrapping Up, Write-up, and Discussion (4/21)

14. Final Meeting (4/28)