Schedule Fall 2023

Brandeis University Quant Club

September 12, 2023

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. Contact the club President, Ephraim Zimmerman (ezimmerman@brandeis) for specific question and comments.

2 Autumn 2023

1. Introduction (9/12)
2. Regular Meeting (9/19)
3. NO MEETING – Brandeis Monday (9/26)
4. Regular Meeting (10/03)
5. Regular Meeting (10/10)
6. Regular Meeting (10/17)
7. Regular Meeting (10/24)
8. NO MEETING (10/31)
9. Hackathon Specialized Meeting (11/7)
10. Talk with Grady Ward '16 (11/14)
11. NO MEETING – Thanksgiving (11/21)
12. Regular Meeting (11/28)
13. Final Meeting (12/5)