

Syllabus 2026; Prof. Alessandro Ramponi

 17 Week 13:  May 21

Macro topics: The Checklist: Step 8d - Time series strategies, The Checklist: Step 9 - Execution, Applications



Theory

- Step 9d: Time series strategies 
- The market
- Expected utility maximization
- Option-based portfolio insurance
- Rolling horizon heuristics
- Execution 
- High frequency risk drivers
- Market impact modeling
- Order scheduling
- Step 10. Execution - Historical 



Selected homework

- The market: strategy dynamics
- Option based portfolio insurance: partial differential equation
- Market impact modeling
- Order scheduling: permanent market impact model