

Statement of Participation

iversity hereby certifies that **Zain Ul Abidin Rana** has participated in the following course offered by Universidad Autónoma de Madrid:

Monte Carlo Methods in Finance

Taught from January 2014 to April 2014 by Prof. Dr. Alberto Suárez.

MCMF is a course on financial engineering that takes a computational approach based on simulation. Students use the Black-Scholes model to price derivatives and quantify the risk of a portfolio computing the Value-at-Risk and other risk measures.

About Universidad Autónoma de Madrid

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