

# Statement of Participation

iversity hereby certifies that **Joseph Sienna** 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

The Universidad Autónoma de Madrid is one of the foremost Spanish research universities with international recognition. The UAM is committed to advancing knowledge and educating students in science, technology and the humanities.



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