mat825 - Stochastic Processes and Finance

Module label Stochastic Processes and Finance
Module code mat825
Credit points 9.0 KP
Workload 270 h
Used in course of study
• Master's Programme Mathematics > Mastermodule
Contact person

Module responsibility
• Marcus Christiansen
• Angelika May
• Peter Ruckdeschel

Entry requirements
Skills to be acquired in this module
Module contents
Reader's advisory
Links
Languages of instruction English, German
Duration (semesters) 1 Semester
Module frequency
Module capacity unlimited
Modullevel ---
Modulart je nach Studiengang Pflicht oder Wahlpflicht

Vorkenntnisse / Previous knowledge

Examination Time of examination Type of examination
Final exam of module

<table>
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<th>Course type</th>
<th>Comment</th>
<th>SWS</th>
<th>Frequency</th>
<th>Workload attendance</th>
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<tr>
<td>Lecture</td>
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<td>Exercises</td>
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Total time of attendance for the module 84 h