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

Languages of instruction: English, German
Duration (semesters): 1 Semester
Module frequency: ---
Module capacity: unlimited
Modulart: je nach Studiengang Pflicht oder Wahlpflicht
Lern-/Lehrform / Type of program
Vorkenntnisse / Previous knowledge

Examination
Time of examination
Type of examination

Final exam of module

<table>
<thead>
<tr>
<th>Course type</th>
<th>Comment</th>
<th>SWS</th>
<th>Frequency</th>
<th>Workload attendance</th>
</tr>
</thead>
<tbody>
<tr>
<td>Lecture</td>
<td></td>
<td>3.00</td>
<td></td>
<td>42 h</td>
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<tr>
<td>Exercises</td>
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<td>1.00</td>
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<td>Seminar</td>
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<td>2.00</td>
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Total time of attendance for the module: 84 h