mat810 - Quantitative Risk Management

Module label: Quantitative Risk Management
Module code: mat810
Credit points: 9.0 KP
Workload: 270 h
Used in course of study: Master’s Programme Mathematics > Mastermodule
Contact person: Marcus Christiansen, Angelika May, Peter Ruckdeschel

Module responsibility

Entry requirements
Skills to be acquired in this module: Students shall learn about fundamental mathematical concepts of modern risk management in the insurance industry.


Links
Languages of instruction: English, German
Duration (semesters): 1 Semester
Module frequency: im 2-Jahres-Zyklus
Module capacity: unlimited
Modulart: Wahlpflicht
Lern-/Lehrform / Type of program: lecture + tutorial

Vorkenntnisse / Previous knowledge:

Examination
Time of examination: in the first two weeks of the semester vacation
Type of examination: written or oral exam or solving of exercises

Course type: Lecture, Exercises
Comment: 4.00, 2.00
SWS: 4.00, 2.00
Frequency: --, --
Workload attendance: 56 h, 28 h

Total time of attendance for the module: 84 h