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

Course type
Lecture: 4.00
Exercises: 2.00

Comment
SWS Frequency Workload attendance
Lecture 4.00 -- 56 h
Exercises 2.00 -- 28 h

Total time of attendance for the module: 84 h