mat820 - Stochastic Analysis and continuous-time Financial Mathematics

Module label: Stochastic Analysis and continuous-time Financial Mathematics
Module code: mat820
Credit points: 6.0 KP
Workload: 180 h
Used in course of study:
- Master's Programme Mathematics > Mastermodule

Contact person:
- Marcus Christiansen
- Angelika May
- Peter Ruckdeschel

Entry requirements:

Skills to be acquired in this module:

Module contents:

Reader's advisory:

Links:

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

Vorkenntnisse / Previous knowledge:

<table>
<thead>
<tr>
<th>Examination</th>
<th>Time of examination</th>
<th>Type of examination</th>
</tr>
</thead>
<tbody>
<tr>
<td>Final exam of module</td>
<td></td>
<td>KL</td>
</tr>
</tbody>
</table>

<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>
</tr>
<tr>
<td>Exercises</td>
<td></td>
<td>1.00</td>
<td>--</td>
<td>14 h</td>
</tr>
</tbody>
</table>

Total time of attendance for the module: 56 h