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:
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Module responsibility:

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
Modullevel: ---
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
KL

Course type
Comment
SWS
Frequency
Workload attendance
Lecture
3.00
--
42 h
Exercises
1.00
--
14 h

Total time of attendance for the module
56 h