mat857 - Stochastic Models in Finance

Module label: Stochastic Models in Finance
Module code: mat857
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:

Languages of instruction: German, English

Duration (semesters): 1 Semester

Module frequency: ---

Module capacity: unlimited

Modulart: je nach Studiengang Pflicht oder Wahlpflicht

Examinierte / 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: SuSe or WiSe: 42 h
Exercises: 1.00: SuSe or WiSe: 14 h

Total time of attendance for the module: 56 h