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:  
Module responsibility:  
- 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  

Examination  
Time of examination  
Type of examination  
Final exam of module  
KL  

<table>
<thead>
<tr>
<th>Course type</th>
<th>Comment</th>
<th>SWS</th>
<th>Frequency</th>
<th>Workload attendance</th>
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<tbody>
<tr>
<td>Lecture</td>
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<td>3.00</td>
<td>SuSe or WiSe</td>
<td>42 h</td>
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<tr>
<td>Exercises</td>
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<td>1.00</td>
<td>SuSe or WiSe</td>
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Total time of attendance for the module: 56 h