mat857 - Stochastic Models in Finance

Module label	Stochastic Models in Finance
Modulkürzel	mat857
Credit points	6.0 KP
Workload	180 h
Verwendbarkeit des Moduls	• Master's Programme Mathematics (Master) >
Zuständige Personen	• Christiansen, Marcus (module responsibility) • May, Angelika (module responsibility) • Ruckdeschel, Peter (module responsibility)
Prerequisites	
Skills to be acquired in this module	
Module contents	
Literaturempfehlungen	
Links	
Languages of instruction	German, English
Duration (semesters)	1 Semester
Module frequency	
Module capacity	unlimited
Type of module	Wahlpflicht / Elective
Module level	MM (Mastermodul / Master module)
Teaching/Learning method	Vorlesung + Übung
Previous knowledge	Stochastik I

Examination	Prüfungszeiten	Type of examination
Final exam of module		KL

Form of instruction	Comment	SWS	Frequency	Workload of compulsory attendance
Lecture		3	SoSe oder WiSe	42
Exercises		1	SoSe oder WiSe	14
Präsenzzeit Modul insgesamt				56 h