



### Information Sheet Bachelor Theses Chair of Mathematical Finance

Prof. Dr. Rudi Zagst, Prof. Dr. Matthias Scherer, Prof. Dr. Aleksey Min, Prof. Dr. Christoph Knochenhauer

**Application:** Students who are interested in a topic for their bachelor thesis are asked to send their application by e-mail to sekm13@tum.de in due time. Please attach the following information:

- Brief curriculum vitae
- Previous exam results
- Internship certificates
- Optional: Preference topic of your thesis

**Topic:** You can propose a topic for your thesis yourself. Topics that are carried through in cooperation with companies are particularly welcome. In case you have no special preferences, you will be assigned a topic.

**Requirements:** The prerequisite for a bachelor's thesis in the research group are certificates or passed examinations in at least 2 of 3 of the following courses:

- Financial Mathematics I (MA3407)
- Insurance Mathematics I (MA3405)
- Bachelor's seminar in the financial and actuarial research group

The decision about your application will be made by the research group based on available supervision capacities and will be communicated to you.

**Deadline:** Please hand in your bachelor thesis within three months after registration (possible on each 1st or 15th of a month).

**Format:** We highly recommend you to elaborate your thesis in Latex (or Scientific Word). Please observe the formal conditions for final thesis of the respective examination regulations.

**RiskFactory:** We offer you to write your whole thesis or parts of it in the RiskFactory, which is particularly useful when you do not dispose of a computer workstation at home or want to use special programming software, for instance. Please keep in mind that you need to apply for a computer account in the secretary and sign and observe the safety instructions.

**Appointments:** Please arrange appointments with your attending professors yourself with Bettina Haas in due time. Don't forget to hand over a complete version of your bachelor thesis to your attending assistant professor not later than 3 weeks before your submission date.

### Key Steps:

- Initial discussion: Determination of topic. Allocation of introductory literature (mostly in English), discussion of approach. Allocation of attending assistant, who will be available to you for questions and suggestions for the entire preparation time of your thesis. Please keep your attending assistant informed of any appointments. Following this initial discussion you prepare a synopsis of the thesis to inform in detail of the prearranged techniques, contents, sources, and the like.
- **Intermediate discussion** (after 2-4 weeks): Presentation of the work performed so far or the synopsis respectively, joint final determination of set targets and structuring of your thesis.
- **Correction discussion:** Presentation of a version of your bachelor thesis that is as complete as possible not later than three weeks before your submission date.
- **Feedback discussion:** Information of desired corrections around two weeks before the submission date to be given time to incorporate the revisions.

## Documents to be surrendered by eMail to Servicepoint Mathematics <u>bachelor@ma.tum.de</u> and Chair Secretary <u>sekm13@tum.de</u> when you finished your Bachelor thesis:

- Electronic version of your thesis in a pdf format
- Abstract in English and German, half a DIN A4 page at most for the homepage of the chair
- one zip file with all other files (e.g. codes, programs that have been created during the preparation of the thesis, Key articles and references, the thesis is based on)
- The declaration that the thesis is the student's own work should be digitally signed in a PDF. Alternatively, students may hand in a separate page with the declaration and their handwritten signature at the Infopoint.

#### Additional information:

Technical literature of financial mathematics is probably available in the library of the Chair.

# Please fill in the form which you submit together with your registration to the secretary of Chair of Mathematical Finance.

Family name: ...... First name:.....

• I have read the information sheet "Bachelor theses at Chair of Mathematical Finance"

Garching,

Signature:

• I agree with the forwarding of my bachelor thesis in a pdf format to third parties (other students, industrial partners, external parties).

O Yes

O No

Garching,

Signature: