



## Information Sheet Master Theses Chair of Mathematical Finance

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**Application:** Students who are interested in a topic for their master thesis are asked to send their application by e-mail to [sekm13@tum.de](mailto: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:** Prerequisites for a master's or diploma thesis at the chair are certificates or passed exams in

### FPSO 2014

- Stochastic Analysis (MA4405)
- Continuous Time Finance (MA3702)
- Master's seminar at M13
- 2 further lectures in the area of Financial Mathematics OR
- 2 further lectures in the field of Actuarial Mathematics

### FPSO 2021

- Master's seminar at M13
- Financial Mathematics 1 (MA3407) and Financial Mathematics 2 (MA3408) OR
- Insurance Mathematics 1 (MA3405) and Insurance Mathematics 2 (MA3406)

**Deadline:** Please hand in your master thesis within six months after registration (possible on each 1<sup>st</sup> or 15<sup>th</sup> 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 the secretary in due time. Don't forget to hand over a complete version of your master thesis to your attending assistant professor not later than one month 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 master thesis that is as complete as possible not later than one month 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.

**Master seminar:** Participation in the master seminar is obligatory for all master students. Your obligation to participate ends when you have handed over a complete version of your thesis, held a lecture within the framework of the seminar and submitted all necessary documents to the secretary.

After finishing your thesis, you present it to your fellow master students, to colleagues of the institute and maybe also to industrial partners in a 30-45-minute lecture which is followed by a 15-minute question- and answer session. Please arrange for a date for your lecture together with your attending assistant. If possible, please prepare a Powerpoint presentation. Please send the transparencies in electronic form in the original format and in a pdf format to your attending assistant on the day of your lecture, one hour before at the latest.

**Documents to be surrendered by eMail to Servicepoint Mathematics [master@ma.tum.de](mailto:master@ma.tum.de) and Chair Secretary [sekm13@tum.de](mailto:sekm13@tum.de) when you finished your master 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.

When you have surrendered all necessary documents, you presented in the master seminar, your master thesis is finished and graded subsequently

**Please fill in the form which you submit together with your registration to the secretary.**

Family name: .....

First name:.....

- I have read the information sheet “Master theses at Chair of Mathematical Finance”

Garching,

Signature:

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

Yes

No

Garching,

Signature: