



Announcement SoSe 2016

Advanced Seminar

Life and work of Norbert Wiener

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Area: / Modulnr.: Mathematical Finance/ MA6015

Content: Norbert Wiener was one of the most influential mathematicians, with a very interesting life story. While students in financial mathematics typically know his name from the fundamental Wiener process, his academic heritage comprises topics in diverse areas of mathematics. This seminar covers selected contributions of Norbert Wiener that shall provide an overview of Norbert Wiener's impressive creativity.

Continued next Semester: No

Audience: max. 6 Master students

Prerequisite: Stochastic Analysis, Continuous Time Finance

Literature: Norbert Wiener: Collected Works, Vol. 1-4.
Norbert Wiener: I Am Mathematician

Certificate: 3 CP

Seminar information: For further information on the preliminary meeting to the seminar (Seminarvorbereitung) and etc. please visit our homepage at

<https://www.mathfinance.ma.tum.de/lehre/sommersemester-2016/seminare/advanced-seminar-life-and-work-of-norbert-wiener/>