Zentrum Mathematik
Lehrstuhl für
für Finanzmathematik

Technische Universität München

Announcement SoSe 2016
Lecture in Mathematical Finance

Portfolio Analysis

Prof. Dr. Rudi Zagst

Area / Modulnr.:	Mathematical Finance / MA4706
Course Structure:	Lecture: 2h Exercises: 1h Programming Exercises: 1h
Content:	Asset Classes, Mean Variance Analysis, Index Models, Portfolio Selection, Capital Asset Pricing Model (CAPM), Portfolio Risk Analysis, Asset Allocation
Audience:	MSc Mathematical Finance and Actuarial Science
Prerequisite:	recommended: MA3504 (Convex Analysis)
Literature:	**E.J. Elton, M.J. Gruber, S.J. Brown, W.N. Goetzmann (2009):** Modern Portfolio Theory and Investment Analysis, John Wiley & Sons, New York **J.C. Hull (2014):** Risikomanagement – Banken, Versicherungen und andere Finanzinstitutionen, Pearson Deutschland, Halbergmoos **A. Meucci (2005):** Risk and Asset Allocation, Springer Finance, Berlin **T. Roncalli (2014):** Introduction to Risk Parity and Budgeting, Chapman & Hall, Boca Raton **M. Rubinstein (2006):** A History of the Theory of Investments, John Wiley & Sons, Hoboken **H. Uhlir, P. Steiner (2001):** Wertpapieranalyse, Physica-Verlag, Heidelberg **Interessante Internet Seite von W. Sharpe:** http://www.stanford.edu/~wfsharpe/mia/mia.htm
Certificate:	Exam, 6 CP
Location and Time:	see TUMonline
Exercises:	see TUM online