



Announcement WiSe 2015/2016 Lecture in Mathematical Finance

Investment Strategies

Prof. Dr. Rudi Zagst

Area: / Modulnr.: Mathematical Finance / MA 5709

Course Structure: Lecture: 2h Exercises: 1h

Content: The course gives an overview on the most important static and dynamic investment strategies and presents their mathematical background. It is supplemented by an introduction to stochastic control methods and utility maximization.

Audience: MSc Mathematics, Mathematical Finance and Actuarial Science

Prerequisite: MA2409 (Probability Theory),
MA3702 (Continuous Time Finance)

Literature: **I. Karatzas, S.E. Shreve (1998):** "Methods of Mathematical Finance", Springer
R. Korn (1997): "Optimal Portfolios", World Scientific
R. Korn, E. Korn (1999): „Optionsbewertung und Portfolio-Optimierung“, Vieweg
R.C. Merton (1992): "Continuous-Time Finance", Blackwell Publishers Inc.
S.E. Shreve (2004): "Stochastic calculus for Finance II: Continuous- Time Models", Springer Finance

Certificate: Exam, 5 CP

Location: Parkring 11/2nd floor, Garching-Hochbrück

Lecture: TBA

Exercises: TBA