Announcement WiSe 2016/2017
Lecture in Mathematical Finance

Investment Risk Management

Prof. Dr. Luis Seco

Area: / Modulnr.: Mathematical Finance / MA 9974

Course Structure: Lecture: 2h Exercises: 1h

Content: This course treats the practical side of financial markets, in particular special aspects on hedge funds. After successful completion of the module courses, the students are able to characterize hedge funds and specific hedge fund strategies and handle quantitative methodologies for hedge fund data analysis.

Audience: MSc Finance & Information Management

Prerequisite: MA9972 (Discrete Time Finance/ FIM), MA9973 (Continuous Time Finance/ FIM), Basics in Matlab/R

Certificate: 4 ECTS (Exam and Essay)

Location: Risk Factory 2.02.03, Parkring 11, Garching-Hochbrück

Time: TBA