Announcement WiSe 2016/2017
Lecture in Mathematical Finance

Trading Seminar

Prof. Dr. Mike Smith

Area: / Modulnr.: Mathematical Finance / MA 9974

Course Structure: Seminar

Content: equity trading, options trading, hedging of derivatives, calculating greeks, payoff diagrams, option valuation, risk management
At the end of module, students are able to get practical insight in work as a trader, apply knowledge on options, derivatives and calculate relevant quantities for risk management.

Audience: MSc Finance & Information Management

Prerequisite: MA9972 (Discrete Time Finance/ FIM)

Literature: **Natenburg, S.:** "Option Volatility and Pricing: Advanced Strategies and Techniques"

Certificate: 2 ECTS (Exam)

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

Time: TBA