Announcement WS 2017/2018
Lecture in Mathematical Finance:

Discrete-Time Finance

Prof. Dr. Rudi Zagst

Area: / Modulnr.: Mathematical Finance / MA9972

Course Structure: Lecture: 2h Exercises: 1h

Content: Single-Period Financial Markets, Multi-Period Financial Markets, Absence of Arbitrage and Completeness, Binomial or Cox-Ross-Rubinstein Model, Pricing of Contingent Claims

Audience: MSc Finance and Information Management

Literature:

S.R. Pliska (2000): "Introduction to Mathematical Finance: Discrete Time Models", Blackwell Publishers Inc.
S.E. Shreve (2004): "Stochastic calculus for Finance I: The Binomial Asset Pricing Model", Springer Finance
N.H. Bingham and R. Kiesel (2004): "Risk-Neutral Valuation: Pricing and Hedging Financial Derivatives", Springer Finance
J.C. Hull (2015): "Options, Futures and other Derivatives", 9th Edition, Pearson Studium
P. Wilmott (2001): "Quantitative Finance", John Wiley & Sons, 2001

Certificate: Exam, 4 CP

Location and Time: TBA

Exercises: TBA