## Announcement WiSe 2017/2018
## 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