Announcement WS 2018/2019
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