

Announcement WiSe 2018/19

Lecture in Mathematical Finance

Discrete Time Finance

Prof. Dr. Matthias Scherer

Area: / Modulnr.:	Mathematical Finance/ MA 3701
Course Structure:	Lecture: 2h Exercises: 1h Programming: 1h
Content:	Single-Period Financial Markets, Multi-Period Financial Markets, Absence of Arbitrage and Completeness, The Binomial or Cox-Ross-Rubinstein Model, Pricing of Contingent Claims
Audience:	BSc Mathematik, MSc Mathematik, Mathematical Finance and Actuarial Science, OR
Prerequisite:	MA1401 (Introduction to Probability Theory), MA2409 (Probability Theory)
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 (2006): Optionen, Futures und andere Derivative, Pearson Studium J.C. Hull (2006): Options, Futures and Other Derivatives, Prentice-Hall P. Wilmott (2001): Quantitative Finance, John Wiley & Sons
Certificate:	Exam, 6 CP
Location/ Time:	BC2 3.5.06, Hörsaal (8102.03.506) Wednesday 10:15 - 11:45
Lecture/Exercises:	BC1 2.02.01, Seminarraum (8101.02.201) Wednesday 08:30 - 10:00