

Announcement WiSe 2018/19

Advanced Seminar

Innovations in Mathematical Finance and Actuarial Science

Prof. Dr. Rudi Zagst & Prof. Dr. Matthias Scherer

Area/ Module ID:	Mathematical Finance/ MA
Content:	The seminar is based upon a list of recent papers on different areas of mathematical finance and actuarial science. Each participant presents one of the selected papers and discusses subsequent developments in the respective field. This provides a broad overview to all participants on the different fields, recent aspects, and historical development of the topics.
Continued next Semester:	No
Audience:	max. 8 master students
Prerequisite:	Depending on the chosen topic: “Continuous Time Finance”, “Stochastic Analysis”
Literature:	(following)
Certificate:	3 CP
Seminar information:	The preliminary meeting to the seminar (Seminarvorbereitung) takes place on Thursday, 28 th June 2018 in room 2.01.11, Parking 11, Garching-Hochbrück