# Announcement WiSe 2019/20
# Seminar in Mathematical Finance

## Trading Seminar

Dr. Mike Smith

**Area: / Modulnr.:** Mathematical Finance / MA 9974

**Course Structure:** Seminar

**Content**: equity trading, options trading, hedging of derivatives, calculating greeks, payoff diagrams, option valuation, risk management
At the end of module, students are able to get practical insight in work as a trader, apply knowledge on options, derivatives and calculate relevant quantities for risk management.

**Audience:** MSc Finance & Information Management

**Prerequisite:** MA9972 (Discrete Time Finance/ FIM)

**Literature**: **Natenburg, S.:** "Option Volatility and Pricing: Advanced Strategies and Techniques"

**Certificate:** 2 ECTS (Exam)

**Location:** Risk Factory 2.02.03, Parkring 11, Garching-Hochbrück

**Time:** TBA