

Announcement WiSe 2019/20

Lecture in Mathematical Finance

Investment Strategies

Prof. Dr. Rudi Zagst

Area: / Modulnr.:	Mathematical Finance / MA 5709
Course Structure:	Lecture: 2h Exercises:1h
Content:	The course gives an overview on the most important static and dynamic investment strategies and presents their mathematical background. It is supplemented by an introduction to stochastic control methods and utility maximization.
Audience:	MSc Mathematics, Mathematical Finance and Actuarial Science
Prerequisite:	MA2409 (Probability Theory), MA3702 (Continuous Time Finance)
Literature:	I. Karatzas, S.E. Shreve (1998): "Methods of Mathematical Finance", Springer R. Korn (1997): "Optimal Portfolios", World Scientific R. Korn, E. Korn (1999): „Optionsbewertung und Portfolio-Optimierung“, Vieweg R.C. Merton (1992): "Continuous-Time Finance", Blackwell Publishers Inc. S.E. Shreve (2004): "Stochastic calculus for Finance II: Continuous- Time Models", Springer Finance
Certificate:	Exam, 5 CP
Location/ Time:	see TUMonline