Lehrstuhl für Finanzmathematik
Fakultät für Mathematik
Technische Universität München

# Announcement WiSe 2020/2021
# Lecture in Mathematical Finance

# Applied Risk Management

Prof. Dr. Rudi Zagst

**Area: / Module ID:** Mathematical Finance / MA5730

**Course Structure**: Lecture: 2h Exercises: 2h

**Content**: This course consists of a lecture part (5 lecture dates) and 5 case studies that are to be prepared in group work (≈ 4 students). The course considers five of the most spectacular Risk Management Case Studies in financial history dealing with the five different asset classes Fixed Income (Orange County), Equity (Barings Bank), Commodities (Metallgesellschaft), Credit (Lehman Brothers) and Hedgefund (LTCM). The structure of each case study includes 1. the historic background of the case study and the evolution of the risk, 2. the mathematical background and 3. the implementation of each case.

**Audience**: max. 16 students: MSc Mathematics, Mathematical Finance and Actuarial Science

**Prerequisite**: MA3702 (Continuous Time Finance),
recommended: MA3703 (Fixed Income Markets)

**Certificate**: Project work, presentations, oral exam consisting of partial examinations on each case study, written exam, 5 ECTS

**Information**: Groups will be assigned in the first week of the semester. If you are interested in this course and want to register, please send an email to Markus Wahl (markus.wahl@tum.de) with your binding registration to the seminar by **September 15th, 2020**. Please include the following information:

- Your current study program / semester.
- Your transcript of records.

**Location and Time:** Likely 5 Fridays from 9:15 am to approx. 6pm, exact dates tba.