Lehrstuhl für Finanzmathematik
Fakultät für Mathematik
Technische Universität München

Announcement WiSe 2020/21

Case Studies
Risk Management, Financial and Insurance Mathematics

Prof. Dr. Alexander Bohnert

Area / Module ID:	Mathematical Finance / MA5727
Course Structure:	Total: 180h (contact: 60h, self-study: 120h), group work
Content:	Analyzing finance, insurance, and risk models with respect to their properties, advantages and shortfalls, understanding real world problems from different fields of mathematical finance, insurance, risk management, and implementing numerical algorithms to approach these, calibrating or estimating the models to data.
Audience:	MSc Mathematics, Mathematical Finance and Actuarial Science
Prerequisite:	MA1401 (Introduction to Probability Theory), recommended: MA3451 (Life Insurance)
Certificate:	Project work, presentations, oral exam consisting of partial examinations on each case study, poster, 6 ECTS
Information:	Groups will be assigned during the beginning of the semester. If you are interested in this course and want to register, please send an e-mail to bohnert@tum.de by October 25, 2020 and include the following information: - Your current study program / semester - Your transcript of records
Location and Time:	Mondays 14:00-16:00 and 4 Fridays 9:15 to approx. 16:00 in January, exact dates tba.