

Announcement WS 2021/2022

Lecture in Mathematical Finance

Discrete-Time Finance

Prof. Dr. Rudi Zagst

Area: / Modulnr.:	Mathematical Finance / MA9972
Course Structure:	Lecture: 2h Exercises: 2h
Content:	Single-Period Financial Markets, Multi-Period Financial Markets, Absence of Arbitrage and Completeness, Binomial or Cox-Ross-Rubinstein Model, Pricing of Contingent Claims
Audience:	MSc Finance and Information Management
Literature:	S.R. Pliska (2000): "Introduction to Mathematical Finance: Discrete Time Models", Blackwell Publishers Inc. S.E. Shreve (2004): "Stochastic calculus for Finance I: The Binomial Asset Pricing Model", Springer Finance N.H. Bingham and R. Kiesel (2004): "Risk-Neutral Valuation: Pricing and Hedging Financial Derivatives", Springer Finance J.C. Hull (2015): "Options, Futures and other Derivatives", 9 th Edition, Pearson Studium P. Wilmott (2001): "Quantitative Finance", John Wiley & Sons, 2001
Certificate:	Exam, 6 CP
Location and Time:	TBA
Exercises:	TBA