Lehrstuhl für Finanzmathematik
Fakultät für Mathematik
Technische Universität München

Announcement WiSe 2022/23

Lecture in Mathematical Finance

Financial Correlation:
Modeling, Trading, Risk Management, and AI

Dr. Gunter Meissner

Area: / Modulnr.:	Mathematical Finance / CIT4100008
Course Structure:	Lecture: 2h
Content:	Modeling Financial Correlations, Cointegration, Copulas, Stochastic Correlation, Empirical Trading, Correlation Options, Pairs trading, Dispersion trading, VaR (Value at Risk), ES (Expected Shortfall), Correlation ratio, Correlation of Correlation concept, AI and Correlation
Audience:	MSc Mathematics, Mathematical Finance and Actuarial Science
Prerequisite:	MA0009
Literature:	**Meissner, G. (2019):** Correlation Risk Modeling and Management, RISK Books 2019, second edition **Meissner, G. (2022):** How to Cheat in Statistics - And Get Away with It, World Scientific (optional)
Certificate:	Exam, 3 CP
Location and Time:	See TUMonline