Lehrstuhl für Finanzmathematik
Fakultät für Mathematik
Technische Universität München

Announcement WS 2022/2023
Lecture in Mathematical Finance

Investment Risk Management

Prof. Dr. Luis Seco

Area: / Modulnr.:	Mathematical Finance / MA 9981
Course Structure:	Block Course
Content:	This course treats the practical side of financial markets, in particular special aspects on hedge funds. After successful completion of the module courses, the students are able to characterize hedge funds and specific hedge fund strategies and handle quantitative methodologies for hedge fund data analysis.
Audience:	Exclusively MSc Finance & Information Management
Prerequisite:	MA9972 (Discrete Time Finance/ FIM, recommended), Basics in Matlab/R
Certificate:	3 ECTS, examination: essay
Location:	Risk Factory 2.02.03, Parkring 11, Garching-Hochbrück
Time:	TBA