Forschungsgruppe Finanz- und Versicherungsmathematik
TUM School of Computation, Information and Technology
Technische Universität München

Announcement WS 2025/2026
Lecture in Mathematical Finance

Trading Seminar (FIM)

Prof. Dr. Michael Smith

Area: / Modulnr.:	Mathematical Finance / MA 9982
Course Structure:	Seminar
Content:	Equity trading, options trading, hedging of derivatives, calculating greeks, payoff diagrams, option valuation, risk management At the end of module, students are able to get practical insight in work as a trader, apply knowledge on options, derivatives and calculate relevant quantities for risk management.
Audience:	Exclusively MSc Finance & Information Management
Prerequisite:	MA9972 (Discrete Time Finance/ FIM, recommended)
Literature:	**Natenburg, S.:** "Option Volatility and Pricing: Advanced Strategies and Techniques"
Certificate:	3 ECTS (Exam)
Location:	Risk Factory 2.02.03, Parkring 11, Garching-Hochbrück
Time:	see TUMonline