

Announcement WS 2023/2024

Lecture in Mathematical Finance

Investment Risk Management (FIM)

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