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

Announcement WS 2023/2024
Lecture in Mathematical Finance

Trading Seminar (FIM)

Dr. Mike 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: December 14 – 16, 2023