

# Announcement WS 2024/2025 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 12 – 14, 2024