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

TUM

Announcement SoSe 2025
Lecture in Mathematical Finance

Equity and Option Trading Seminar

Dr. Mike Smith

Area: / Modulnr.:   Mathematical Finance / MA 8020

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.

Prerequisite: Financial Mathematics 1 (MA3407)

Partner companies support the seminar by presenting practical applications within their company environment.

Certificate: 2 ECTS

Location/ Time: Riskfactory 2.02.03 / June 26 – June 28, 2025

Registration: See TUMonline